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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:02	R186	On 05/08/2021		Bond Future	1	68,900,000	0.00 Client	Buy
16:15:02	R186	On 05/08/2021		Bond Future	1	68,900,000	0.00 Client	Sell
17:29:10	R186	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Sell
17:29:10	R186	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Buy
17:40:58	R186	On 05/08/2021		Bond Future	1	1,400,000	0.00 Client	Sell
17:40:58	R186	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Buy
Total for R186 Bond Future					6	143,400,000	0.00	
9:53:57	R2030	On 05/08/2021		Bond Future	1	9,300,000	0.00 Member	Sell
9:53:57	R2030	On 05/08/2021		Bond Future	1	6,300,000	0.00 Member	Buy
17:03:13	R2030	On 05/08/2021		Bond Future	1	3,000,000	0.00 Member	Sell
17:03:13	R2030	On 05/08/2021		Bond Future	1	6,300,000	0.00 Member	Sell
17:03:13	R2030	On 05/08/2021		Bond Future	1	3,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:13	R2030	On 05/08/2021			Bond Future	1	6,300,000	0.00 Client	Buy
17:03:13	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R2030 Bond Future						7	37,200,000	0.00	
9:19:18	R2044	On 05/08/2021			Bond Future	1	312,100,000	0.00 Member	Sell
9:19:18	R2044	On 05/08/2021			Bond Future	1	21,400,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	60,300,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	60,300,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	6,200,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	9,200,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	9,200,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	9,200,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	26,700,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	26,700,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	11,100,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	11,100,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	6,200,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	60,300,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	6,600,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	7,000,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	56,700,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	6,200,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	11,100,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	26,700,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	21,400,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	56,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	92,100,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	92,100,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	92,100,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	5,800,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	7,000,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	56,700,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	7,300,000	0.00 Member	Sell
9:32:42	R2044	On 05/08/2021			Bond Future	1	7,300,000	0.00 Client	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	7,300,000	0.00 Member	Buy
9:32:42	R2044	On 05/08/2021			Bond Future	1	21,400,000	0.00 Member	Sell
Total for R2044 Bond Future						40	1,248,400,000	0.00	
15:30:57	R213	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
15:30:57	R213	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
15:45:18	R213	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:45:18	R213	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Buy
15:45:18	R213	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
15:45:18	R213	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:18	R213	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R213 Bond Future						7	13,600,000	0.00	
Grand Total for all Instruments						60	1,442,600,000	0.00	