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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:01	R186	On 04/11/2021		Bond Future	1	200,000	0.00 Member	Sell
11:17:55	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Member	Buy
11:17:55	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Member	Sell
11:17:55	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Member	Buy
11:17:55	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Member	Sell
11:31:50	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Member	Buy
11:31:50	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Client	Sell
11:34:22	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Member	Sell
11:34:22	R186	On 04/11/2021		Bond Future	1	21,600,000	0.00 Client	Buy
12:31:05	R186	On 04/11/2021		Bond Future	1	200,000	0.00 Client	Buy
Total for R186 Bond Future					10	173,200,000	0.00	
11:17:55	R2023	On 04/11/2021		Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:55	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
11:17:55	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
11:17:55	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
11:30:38	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
11:30:38	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Sell
11:33:18	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
11:33:18	R2023	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R2023 Bond Future						8	8,800,000	0.00	
15:38:36	R2035	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
15:50:04	R2035	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
15:50:46	R2035	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
15:50:46	R2035	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
15:50:46	R2035	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
15:50:46	R2035	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
15:50:46	R2035	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2035 Bond Future						7	6,400,000	0.00	
17:29:12	R209	On 04/11/2021			Bond Future	1	9,100,000	0.00 Client	Buy
17:29:12	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:30:37	R209	On 04/11/2021			Bond Future	1	4,100,000	0.00 Member	Sell
17:30:37	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:30:37	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Sell
17:30:37	R209	On 04/11/2021			Bond Future	1	4,100,000	0.00 Member	Buy
17:30:37	R209	On 04/11/2021			Bond Future	1	4,100,000	0.00 Client	Sell
Total for R209 Bond Future						7	36,400,000	0.00	
Grand Total for all Instruments						32	224,800,000	0.00	