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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:02	R2030	On 04/02/2021		Bond Future	1	3,000,000	0.00 Member	Sell
16:19:02	R2030	On 04/02/2021		Bond Future	1	5,500,000	0.00 Member	Buy
16:35:53	R2030	On 04/02/2021		Bond Future	1	3,000,000	0.00 Member	Buy
16:35:53	R2030	On 04/02/2021		Bond Future	1	3,000,000	0.00 Client	Sell
16:35:53	R2030	On 04/02/2021		Bond Future	1	2,500,000	0.00 Member	Buy
16:35:53	R2030	On 04/02/2021		Bond Future	1	2,500,000	0.00 Member	Sell
16:35:53	R2030	On 04/02/2021		Bond Future	1	2,500,000	0.00 Client	Sell
Total for R2030 Bond Future					7	22,000,000	0.00	
16:19:02	R2035	On 04/02/2021		Bond Future	1	3,200,000	0.00 Member	Sell
16:19:02	R2035	On 04/02/2021		Bond Future	1	9,500,000	0.00 Member	Buy
16:38:59	R2035	On 04/02/2021		Bond Future	1	1,100,000	0.00 Client	Sell
16:38:59	R2035	On 04/02/2021		Bond Future	1	1,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,600,000	0.00 Member	Buy
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,600,000	0.00 Member	Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	3,200,000	0.00 Client	Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
16:38:59	R2035	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Buy
16:38:59	R2035	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2035 Bond Future						16	38,000,000	0.00	
15:00:35	R2040	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
16:36:49	R2040	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	100,000,000	0.00	
14:59:34	R2048	On 04/02/2021			Bond Future	1	75,000,000	0.00 Member	Sell
16:19:02	R2048	On 04/02/2021			Bond Future	1	4,300,000	0.00 Member	Sell
16:19:02	R2048	On 04/02/2021			Bond Future	1	10,900,000	0.00 Member	Buy
16:32:46	R2048	On 04/02/2021			Bond Future	1	75,000,000	0.00 Client	Buy
16:47:03	R2048	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:47:03	R2048	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:47:03	R2048	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Sell
16:47:04	R2048	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Sell
16:47:04	R2048	On 04/02/2021			Bond Future	1	3,000,000	0.00 Client	Sell
16:47:04	R2048	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
16:47:04	R2048	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
16:47:04	R2048	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Buy
16:47:04	R2048	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Sell
16:47:04	R2048	On 04/02/2021			Bond Future	1	4,300,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:04	R2048	On 04/02/2021		Bond Future	1	4,300,000	0.00 Member	Buy
Total for R2048 Bond Future					15	193,600,000	0.00	
Grand Total for all Instruments					40	353,600,000	0.00	