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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:10	ALBI	On 05/08/2021		Index Future	1	20,000	0.00 Member	Buy
11:34:10	ALBI	On 05/08/2021		Index Future	1	20,000	0.00 Member	Sell
Total for ALBI Index Future					2	40,000	0.00	
15:53:38	I2025	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Buy
15:53:38	I2025	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
17:53:01	I2025	On 05/08/2021		Bond Future	1	200,000	0.00 Member	Sell
17:53:01	I2025	On 05/08/2021		Bond Future	1	200,000	0.00 Client	Buy
Total for I2025 Bond Future					4	800,000	0.00	
9:05:44	R186	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Buy
9:05:44	R186	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:54	R186	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
13:25:54	R186	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Buy
17:26:24	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:26:24	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:42:14	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:42:14	R186	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R186 Bond Future						8	21,200,000	0.00	
15:53:38	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
15:53:38	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:52:51	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:52:51	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R197 Bond Future						4	800,000	0.00	
17:26:24	R2030	On 05/08/2021			Bond Future	1	59,000,000	0.00 Member	Buy
17:42:36	R2030	On 05/08/2021			Bond Future	1	8,100,000	0.00 Member	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	9,400,000	0.00 Member	Buy
17:43:48	R2030	On 05/08/2021			Bond Future	1	9,400,000	0.00 Member	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
17:43:48	R2030	On 05/08/2021			Bond Future	1	8,100,000	0.00 Member	Buy
17:43:48	R2030	On 05/08/2021			Bond Future	1	11,100,000	0.00 Member	Buy
17:43:48	R2030	On 05/08/2021			Bond Future	1	8,100,000	0.00 Client	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	23,700,000	0.00 Member	Buy
17:43:48	R2030	On 05/08/2021			Bond Future	1	3,200,000	0.00 Client	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	11,100,000	0.00 Member	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	9,400,000	0.00 Client	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	11,100,000	0.00 Client	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	23,700,000	0.00 Member	Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	23,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:43:48	R2030	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Buy
Total for R2030 Bond Future						19	236,000,000	0.00	
8:07:35	R2032	On 05/08/2021			Bond Future	1	21,000,000	0.00 Member	Sell
9:52:26	R2032	On 05/08/2021			Bond Future	1	21,000,000	0.00 Client	Buy
Total for R2032 Bond Future						2	42,000,000	0.00	
17:13:06	R2035	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
17:13:06	R2035	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
17:18:26	R2035	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
17:18:26	R2035	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	100,000,000	0.00	
13:07:13	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Buy
13:07:13	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Sell
15:53:55	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Buy
15:53:55	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	160,000,000	0.00	
Grand Total for all Instruments						47	560,840,000	0.00	