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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:01:00	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Buy
9:01:00	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Sell
9:01:00	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Buy
9:01:00	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Sell
10:08:00	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Buy
10:08:00	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Client	Sell
10:08:26	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Client	Buy
10:08:26	ES42	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for ES42 Bond Future</b>					<b>8</b>	<b>200,000,000</b>	<b>0.00</b>	
9:22:29	R186	On 04/11/2021		Bond Future	1	10,000,000	0.00 Member	Sell
9:57:29	R186	On 04/11/2021		Bond Future	1	4,000,000	0.00 Member	Buy
10:03:48	R186	On 04/11/2021		Bond Future	1	6,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:03:48	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
10:03:48	R186	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
10:03:48	R186	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Buy
10:03:48	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Buy
12:13:55	R186	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
12:13:55	R186	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>9</b>	<b>42,800,000</b>	<b>0.00</b>	
11:24:33	R2032	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Sell
11:24:33	R2032	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>2,200,000</b>	<b>0.00</b>	
13:05:33	R209	On 04/11/2021	10.50	Put	Bond Future	1	275,000,000	0.00 Member	Sell
13:05:33	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
13:05:33	R209	On 04/11/2021	10.25	Put	Bond Future	1	275,000,000	0.00 Member	Buy
13:05:33	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
13:05:33	R209	On 04/11/2021	10.25	Put	Bond Future	1	275,000,000	0.00 Member	Sell
13:05:33	R209	On 04/11/2021	10.50	Put	Bond Future	1	275,000,000	0.00 Member	Buy
13:16:21	R209	On 04/11/2021	10.25	Put	Bond Future	1	150,000,000	0.00 Member	Buy
13:16:21	R209	On 04/11/2021	10.25	Put	Bond Future	1	275,000,000	0.00 Member	Sell
13:16:33	R209	On 04/11/2021	10.50	Put	Bond Future	1	150,000,000	0.00 Member	Sell
13:16:33	R209	On 04/11/2021	10.50	Put	Bond Future	1	275,000,000	0.00 Member	Buy
13:16:37	R209	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Buy
13:16:37	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	25,000,000	0.00 Client	Buy
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	150,000,000	0.00 Client	Buy
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	150,000,000	0.00 Member	Sell
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	100,000,000	0.00 Client	Buy
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:53:16	R209	On 04/11/2021	10.25	Put	Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Buy
13:54:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Member	Sell
13:54:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:54:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:54:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	25,000,000	0.00 Client	Sell
13:54:12	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Client	Sell
13:54:13	R209	On 04/11/2021	10.50	Put	Bond Future	1	150,000,000	0.00 Member	Buy
13:54:13	R209	On 04/11/2021	10.50	Put	Bond Future	1	150,000,000	0.00 Client	Sell
13:55:19	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:55:19	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
13:55:19	R209	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Buy
13:55:19	R209	On 04/11/2021			Bond Future	1	8,500,000	0.00 Member	Sell
13:55:19	R209	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
13:55:19	R209	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
13:55:19	R209	On 04/11/2021			Bond Future	1	8,500,000	0.00 Client	Buy
13:55:19	R209	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>36</b>	<b>3,390,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>55</b>	<b>3,635,000,000</b>	<b>0.00</b>	