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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
12:07:28	R186	On 06/05/2021		Bond Future	1	700,000	0.00 Member
12:07:28	R186	On 06/05/2021		Bond Future	1	700,000	0.00 Client
Total for R186 Bond Future					2	1,400,000	0.00
16:32:58	R197	On 06/05/2021		Bond Future	1	4,700,000	0.00 Member
16:32:58	R197	On 06/05/2021		Bond Future	1	4,700,000	0.00 Member
16:59:55	R197	On 06/05/2021		Bond Future	1	4,700,000	0.00 Member
16:59:55	R197	On 06/05/2021		Bond Future	1	4,700,000	0.00 Client

**Buy/
Sell**

Buy
Sell

Buy
Sell
Sell
Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
Total for R197 Bond Future					4	18,800,000	0.00
14:44:11	R2030	On 06/05/2021		Bond Future	1	2,000,000	0.00 Member
14:44:11	R2030	On 06/05/2021		Bond Future	1	300,000	0.00 Member
14:44:11	R2030	On 06/05/2021		Bond Future	1	300,000	0.00 Member
14:44:11	R2030	On 06/05/2021		Bond Future	1	2,000,000	0.00 Member
15:47:46	R2030	On 06/05/2021		Bond Future	1	300,000	0.00 Member
15:47:46	R2030	On 06/05/2021		Bond Future	1	300,000	0.00 Client
15:48:38	R2030	On 06/05/2021		Bond Future	1	2,000,000	0.00 Member
15:48:38	R2030	On 06/05/2021		Bond Future	1	2,000,000	0.00 Client
Total for R2030 Bond Future					8	9,200,000	0.00
10:03:11	R2040	On 06/05/2021		Bond Future	1	14,800,000	0.00 Member
10:51:44	R2040	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member
10:52:29	R2040	On 06/05/2021		Bond Future	1	9,600,000	0.00 Client
10:52:29	R2040	On 06/05/2021		Bond Future	1	5,200,000	0.00 Client
10:52:29	R2040	On 06/05/2021		Bond Future	1	9,600,000	0.00 Member
10:52:29	R2040	On 06/05/2021		Bond Future	1	9,600,000	0.00 Member
10:52:29	R2040	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member
16:25:06	R2040	On 06/05/2021		Bond Future	1	3,000,000	0.00 Member
16:25:06	R2040	On 06/05/2021		Bond Future	1	45,300,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	7,900,000	0.00 Client
16:57:55	R2040	On 06/05/2021		Bond Future	1	2,400,000	0.00 Client
16:57:55	R2040	On 06/05/2021		Bond Future	1	4,700,000	0.00 Client
16:57:55	R2040	On 06/05/2021		Bond Future	1	7,900,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	2,400,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	3,000,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	3,000,000	0.00 Client
16:57:55	R2040	On 06/05/2021		Bond Future	1	3,000,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	600,000	0.00 Member

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
16:57:55	R2040	On 06/05/2021		Bond Future	1	600,000	0.00 Client
16:57:55	R2040	On 06/05/2021		Bond Future	1	600,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	4,700,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	4,700,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	7,900,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	600,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	2,400,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	600,000	0.00 Member
16:57:55	R2040	On 06/05/2021		Bond Future	1	600,000	0.00 Client
16:57:56	R2040	On 06/05/2021		Bond Future	1	1,700,000	0.00 Client
16:57:56	R2040	On 06/05/2021		Bond Future	1	8,900,000	0.00 Client
16:57:56	R2040	On 06/05/2021		Bond Future	1	3,000,000	0.00 Member
16:57:56	R2040	On 06/05/2021		Bond Future	1	3,000,000	0.00 Client
16:57:56	R2040	On 06/05/2021		Bond Future	1	12,500,000	0.00 Client
16:57:56	R2040	On 06/05/2021		Bond Future	1	1,700,000	0.00 Member
16:57:56	R2040	On 06/05/2021		Bond Future	1	1,700,000	0.00 Member
16:57:56	R2040	On 06/05/2021		Bond Future	1	8,900,000	0.00 Member
16:57:56	R2040	On 06/05/2021		Bond Future	1	12,500,000	0.00 Member
16:57:56	R2040	On 06/05/2021		Bond Future	1	12,500,000	0.00 Member
16:57:56	R2040	On 06/05/2021		Bond Future	1	8,900,000	0.00 Member
17:24:39	R2040	On 06/05/2021		Bond Future	1	800,000	0.00 Member
17:38:54	R2040	On 06/05/2021		Bond Future	1	800,000	0.00 Member
17:39:25	R2040	On 06/05/2021		Bond Future	1	800,000	0.00 Member
17:39:25	R2040	On 06/05/2021		Bond Future	1	800,000	0.00 Client
Total for R2040 Bond Future					42	243,600,000	0.00
17:24:39	R2048	On 06/05/2021		Bond Future	1	2,200,000	0.00 Member
17:33:09	R2048	On 06/05/2021		Bond Future	1	2,200,000	0.00 Member
17:34:46	R2048	On 06/05/2021		Bond Future	1	2,200,000	0.00 Member
17:34:46	R2048	On 06/05/2021		Bond Future	1	2,200,000	0.00 Client

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
Total for R2048 Bond Future					4	8,800,000	0.00
14:11:31	R209	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member
14:11:31	R209	On 06/05/2021	10.35	Call Bond Future	1	50,000,000	0.00 Member
14:11:31	R209	On 06/05/2021	9.75	Call Bond Future	1	100,000,000	0.00 Member
14:11:31	R209	On 06/05/2021	9.75	Call Bond Future	1	100,000,000	0.00 Member
14:11:31	R209	On 06/05/2021	10.35	Call Bond Future	1	50,000,000	0.00 Member
14:11:31	R209	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member
14:56:20	R209	On 06/05/2021	10.35	Call Bond Future	1	50,000,000	0.00 Member
14:56:20	R209	On 06/05/2021	10.35	Call Bond Future	1	50,000,000	0.00 Member
14:56:29	R209	On 06/05/2021	9.75	Call Bond Future	1	100,000,000	0.00 Member
14:56:29	R209	On 06/05/2021	9.75	Call Bond Future	1	100,000,000	0.00 Member
14:56:33	R209	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member
14:56:33	R209	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member
15:22:10	R209	On 06/05/2021	10.35	Call Bond Future	1	50,000,000	0.00 Member
15:22:10	R209	On 06/05/2021	10.35	Call Bond Future	1	50,000,000	0.00 Client
15:22:26	R209	On 06/05/2021	9.75	Call Bond Future	1	100,000,000	0.00 Member
15:22:26	R209	On 06/05/2021	9.75	Call Bond Future	1	100,000,000	0.00 Client
15:22:40	R209	On 06/05/2021		Bond Future	1	5,000,000	0.00 Member
15:22:40	R209	On 06/05/2021		Bond Future	1	5,000,000	0.00 Client
Total for R209 Bond Future					18	930,000,000	0.00
16:40:58	R212	On 06/05/2021		Bond Future	1	16,500,000	0.00 Member
16:40:58	R212	On 06/05/2021		Bond Future	1	31,100,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	5,200,000	0.00 Client
17:02:53	R212	On 06/05/2021		Bond Future	1	2,100,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	1,200,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	1,500,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	1,500,000	0.00 Member

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type
17:02:53	R212	On 06/05/2021		Bond Future	1	200,000	0.00 Client
17:02:53	R212	On 06/05/2021		Bond Future	1	1,500,000	0.00 Client
17:02:53	R212	On 06/05/2021		Bond Future	1	1,900,000	0.00 Client
17:02:53	R212	On 06/05/2021		Bond Future	1	1,200,000	0.00 Client
17:02:53	R212	On 06/05/2021		Bond Future	1	2,100,000	0.00 Client
17:02:53	R212	On 06/05/2021		Bond Future	1	2,100,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	5,200,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	1,900,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	1,200,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	200,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	200,000	0.00 Member
17:02:53	R212	On 06/05/2021		Bond Future	1	1,900,000	0.00 Member
17:02:54	R212	On 06/05/2021		Bond Future	1	2,500,000	0.00 Member
17:02:54	R212	On 06/05/2021		Bond Future	1	2,500,000	0.00 Client
17:02:54	R212	On 06/05/2021		Bond Future	1	16,500,000	0.00 Client
17:02:54	R212	On 06/05/2021		Bond Future	1	16,500,000	0.00 Member
17:02:54	R212	On 06/05/2021		Bond Future	1	2,500,000	0.00 Member
Total for R212 Bond Future					25	124,400,000	0.00
Grand Total for all Instruments					103	1,336,200,000	0.00