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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/03/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:46	ALBI	On 06/05/2021			Index Future	1	10,000	0.00 Member	Sell
16:20:46	ALBI	On 06/05/2021			Index Future	1	10,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
8:32:44	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Sell
8:32:44	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Buy
11:40:44	R186	On 06/05/2021			Bond Future	1	12,100,000	0.00 Member	Sell
12:18:14	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
12:19:19	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
12:19:19	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
12:19:19	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
12:19:21	R186	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
12:19:21	R186	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:19:21	R186	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
12:19:21	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
12:19:21	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
12:19:21	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
12:19:21	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
12:19:21	R186	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
12:58:22	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Buy
12:58:22	R186	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>17</b>	<b>128,400,000</b>	<b>0.00</b>	
11:40:44	R2032	On 06/05/2021			Bond Future	1	165,900,000	0.00 Member	Sell
11:54:31	R2032	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	7,400,000	0.00 Client	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
12:09:13	R2032	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	54,700,000	0.00 Client	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	33,400,000	0.00 Member	Sell
12:09:13	R2032	On 06/05/2021			Bond Future	1	33,400,000	0.00 Client	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	9,900,000	0.00 Member	Sell
12:09:13	R2032	On 06/05/2021			Bond Future	1	9,900,000	0.00 Client	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	9,900,000	0.00 Member	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Sell
12:09:13	R2032	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	54,700,000	0.00 Member	Sell
12:09:13	R2032	On 06/05/2021			Bond Future	1	54,700,000	0.00 Member	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	5,800,000	0.00 Member	Sell
12:09:13	R2032	On 06/05/2021			Bond Future	1	33,400,000	0.00 Member	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	5,800,000	0.00 Client	Buy
12:09:13	R2032	On 06/05/2021			Bond Future	1	5,800,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	15,100,000	0.00 Member	Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	15,100,000	0.00 Client	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	6,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	6,100,000	0.00 Member	Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	15,100,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	10,200,000	0.00 Member	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	10,200,000	0.00 Member	Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
12:09:14	R2032	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Buy
12:09:14	R2032	On 06/05/2021			Bond Future	1	10,200,000	0.00 Client	Buy
12:14:07	R2032	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
12:14:07	R2032	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
12:14:07	R2032	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
12:14:07	R2032	On 06/05/2021			Bond Future	1	2,900,000	0.00 Client	Buy
12:14:07	R2032	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
12:43:27	R2032	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
12:52:34	R2032	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:55:17	R2032	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
12:55:17	R2032	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
12:55:17	R2032	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:56:12	R2032	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
12:56:12	R2032	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>50</b>	<b>671,600,000</b>	<b>0.00</b>	
11:40:44	R2035	On 06/05/2021			Bond Future	1	87,000,000	0.00 Member	Sell
11:54:32	R2035	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	8,000,000	0.00 Client	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	8,000,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	47,700,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	9,200,000	0.00 Client	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	9,200,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	7,200,000	0.00 Client	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	8,000,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	47,700,000	0.00 Client	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	9,200,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	47,700,000	0.00 Member	Buy
11:59:48	R2035	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Sell
11:59:48	R2035	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
12:10:52	R2035	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Buy
12:10:52	R2035	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Sell
12:10:52	R2035	On 06/05/2021			Bond Future	1	3,600,000	0.00 Client	Buy
12:15:42	R2035	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Sell
12:15:42	R2035	On 06/05/2021			Bond Future	1	3,700,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>28</b>	<b>348,000,000</b>	<b>0.00</b>	
16:51:39	R2037	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Sell
16:51:39	R2037	On 06/05/2021			Bond Future	1	45,000,000	0.00 Member	Buy
17:01:50	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
17:01:50	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	12,600,000	0.00 Client	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	12,600,000	0.00 Member	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	4,800,000	0.00 Member	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	12,600,000	0.00 Member	Buy
17:01:50	R2037	On 06/05/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:01:50	R2037	On 06/05/2021			Bond Future	1	4,800,000	0.00 Client	Sell
17:01:50	R2037	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
17:01:51	R2037	On 06/05/2021			Bond Future	1	13,300,000	0.00 Member	Sell
17:01:51	R2037	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
17:01:51	R2037	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
17:01:51	R2037	On 06/05/2021			Bond Future	1	13,300,000	0.00 Client	Sell
17:01:51	R2037	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Sell
17:01:51	R2037	On 06/05/2021			Bond Future	1	13,300,000	0.00 Member	Buy
17:01:52	R2037	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
17:01:52	R2037	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
17:01:52	R2037	On 06/05/2021			Bond Future	1	6,000,000	0.00 Client	Sell
17:01:53	R2037	On 06/05/2021			Bond Future	1	3,700,000	0.00 Client	Sell
17:01:53	R2037	On 06/05/2021			Bond Future	1	3,700,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>25</b>	<b>180,000,000</b>	<b>0.00</b>	
12:43:27	R2048	On 06/05/2021			Bond Future	1	400,000,000	0.00 Member	Sell
13:41:43	R2048	On 06/05/2021			Bond Future	1	400,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>800,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>124</b>	<b>2,128,020,000</b>	<b>0.00</b>	