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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:34:17	I2029	On 06/05/2021		Bond Future	1	7,800,000	0.00 Client	Sell
10:34:17	I2029	On 06/05/2021		Bond Future	1	7,800,000	0.00 Client	Buy
11:11:15	I2029	On 06/05/2021		Bond Future	1	5,700,000	0.00 Member	Sell
11:11:15	I2029	On 06/05/2021		Bond Future	1	5,700,000	0.00 Member	Buy
11:42:27	I2029	On 06/05/2021		Bond Future	1	5,700,000	0.00 Client	Buy
11:42:27	I2029	On 06/05/2021		Bond Future	1	5,700,000	0.00 Member	Sell
<b>Total for I2029 Bond Future</b>					<b>6</b>	<b>38,400,000</b>	<b>0.00</b>	
15:17:49	IGOV	On 06/05/2021		Index Future	1	160,000	0.00 Member	Buy
15:17:49	IGOV	On 06/05/2021		Index Future	1	160,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>320,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:22	R186	On 06/05/2021			Bond Future	1	21,700,000	0.00 Member	Sell
12:07:22	R186	On 06/05/2021			Bond Future	1	21,700,000	0.00 Member	Buy
12:17:26	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
12:17:26	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
13:29:14	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
13:29:14	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
14:54:36	R186	On 06/05/2021			Bond Future	1	21,700,000	0.00 Client	Buy
14:54:36	R186	On 06/05/2021			Bond Future	1	21,700,000	0.00 Member	Sell
15:31:21	R186	On 06/05/2021			Bond Future	1	7,600,000	0.00 Member	Sell
15:31:21	R186	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Sell
15:41:47	R186	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:41:47	R186	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
15:41:47	R186	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	3,600,000	0.00 Client	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:41:47	R186	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
15:47:03	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
15:47:03	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
17:02:49	R186	On 06/05/2021			Bond Future	1	32,000,000	0.00 Member	Sell
17:02:49	R186	On 06/05/2021			Bond Future	1	32,000,000	0.00 Member	Buy
17:24:43	R186	On 06/05/2021			Bond Future	1	32,000,000	0.00 Member	Sell
17:24:43	R186	On 06/05/2021			Bond Future	1	32,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>27</b>	<b>395,200,000</b>	<b>0.00</b>	
10:34:17	R202	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Buy
10:34:17	R202	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Sell
11:11:15	R202	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Sell
11:11:15	R202	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Buy
11:42:44	R202	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:44	R202	On 06/05/2021			Bond Future	1	2,400,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>6</b>	<b>13,200,000</b>	<b>0.00</b>	
17:02:49	R2023	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Buy
17:02:49	R2023	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Sell
17:22:22	R2023	On 06/05/2021			Bond Future	1	20,000,000	0.00 Member	Buy
17:22:22	R2023	On 06/05/2021			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>80,000,000</b>	<b>0.00</b>	
17:02:49	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
17:02:49	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
17:22:49	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
17:22:49	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>17,600,000</b>	<b>0.00</b>	
17:02:49	R2032	On 06/05/2021			Bond Future	1	16,600,000	0.00 Member	Buy
17:02:49	R2032	On 06/05/2021			Bond Future	1	16,600,000	0.00 Member	Sell
17:23:05	R2032	On 06/05/2021			Bond Future	1	16,600,000	0.00 Member	Buy
17:23:05	R2032	On 06/05/2021			Bond Future	1	16,600,000	0.00 Client	Sell
17:23:11	R2032	On 06/05/2021			Bond Future	1	361,000,000	0.00 Member	Sell
17:23:11	R2032	On 06/05/2021			Bond Future	1	361,000,000	0.00 Member	Buy
17:48:37	R2032	On 06/05/2021			Bond Future	1	361,000,000	0.00 Member	Sell
17:48:37	R2032	On 06/05/2021			Bond Future	1	361,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>8</b>	<b>1,510,400,000</b>	<b>0.00</b>	
8:49:37	R2035	On 06/05/2021			Bond Future	1	227,800,000	0.00 Member	Sell
12:06:20	R2035	On 06/05/2021			Bond Future	1	146,500,000	0.00 Member	Buy
12:08:59	R2035	On 06/05/2021			Bond Future	1	3,200,000	0.00 Client	Buy
12:08:59	R2035	On 06/05/2021			Bond Future	1	3,200,000	0.00 Member	Buy
12:08:59	R2035	On 06/05/2021			Bond Future	1	146,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:59	R2035	On 06/05/2021			Bond Future	1	146,500,000	0.00 Client	Buy
12:08:59	R2035	On 06/05/2021			Bond Future	1	78,100,000	0.00 Member	Buy
12:08:59	R2035	On 06/05/2021			Bond Future	1	78,100,000	0.00 Client	Buy
12:08:59	R2035	On 06/05/2021			Bond Future	1	3,200,000	0.00 Member	Sell
12:08:59	R2035	On 06/05/2021			Bond Future	1	78,100,000	0.00 Member	Sell
17:02:49	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:02:49	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
17:23:19	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:23:19	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
17:33:41	R2035	On 06/05/2021			Bond Future	1	56,700,000	0.00 Member	Buy
17:33:41	R2035	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	23,000,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Client	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	17,800,000	0.00 Client	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	17,800,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:43:25	R2035	On 06/05/2021			Bond Future	1	2,000,000	0.00 Member	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:43:25	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:43:25	R2035	On 06/05/2021			Bond Future	1	17,800,000	0.00 Member	Buy
17:43:25	R2035	On 06/05/2021			Bond Future	1	2,000,000	0.00 Client	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	23,000,000	0.00 Client	Sell
17:43:25	R2035	On 06/05/2021			Bond Future	1	23,000,000	0.00 Member	Buy
17:43:25	R2035	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Buy
17:43:26	R2035	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Buy
17:43:26	R2035	On 06/05/2021			Bond Future	1	4,500,000	0.00 Client	Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
17:43:26	R2035	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:43:26	R2035	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Sell
17:43:26	R2035	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>45</b>	<b>1,198,000,000</b>	<b>0.00</b>	
17:02:01	R2037	On 06/05/2021			Bond Future	1	7,800,000	0.00 Member	Sell
17:02:49	R2037	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
17:02:49	R2037	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
17:15:08	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:17:27	R2037	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
17:17:27	R2037	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
17:17:27	R2037	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
17:17:27	R2037	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
17:17:27	R2037	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Buy
17:17:27	R2037	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
17:17:28	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Buy
17:17:28	R2037	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:23:36	R2037	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Sell
17:23:36	R2037	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>14</b>	<b>48,800,000</b>	<b>0.00</b>	
8:49:37	R2040	On 06/05/2021			Bond Future	1	204,900,000	0.00 Member	Sell
12:05:45	R2040	On 06/05/2021			Bond Future	1	63,100,000	0.00 Member	Buy
12:08:00	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Sell
12:08:00	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Client	Buy
12:08:00	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Buy
12:08:00	R2040	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
12:08:00	R2040	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Buy
12:08:00	R2040	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
12:08:01	R2040	On 06/05/2021			Bond Future	1	132,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:01	R2040	On 06/05/2021			Bond Future	1	132,000,000	0.00 Client	Buy
12:08:01	R2040	On 06/05/2021			Bond Future	1	63,100,000	0.00 Member	Sell
12:08:01	R2040	On 06/05/2021			Bond Future	1	132,000,000	0.00 Member	Buy
12:08:01	R2040	On 06/05/2021			Bond Future	1	63,100,000	0.00 Client	Buy
17:02:49	R2040	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:02:49	R2040	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:23:58	R2040	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:23:58	R2040	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>17</b>	<b>839,600,000</b>	<b>0.00</b>	
17:02:49	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
17:02:49	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
17:24:10	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
17:24:10	R2044	On 06/05/2021			Bond Future	1	6,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	
15:17:49	R2048	On 06/05/2021			Bond Future	1	4,900,000	0.00 Member	Buy
15:17:49	R2048	On 06/05/2021			Bond Future	1	4,900,000	0.00 Client	Sell
17:02:49	R2048	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Sell
17:02:49	R2048	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Buy
17:24:25	R2048	On 06/05/2021			Bond Future	1	18,000,000	0.00 Member	Sell
17:24:25	R2048	On 06/05/2021			Bond Future	1	18,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>81,800,000</b>	<b>0.00</b>	
12:07:22	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
12:07:22	R209	On 06/05/2021			Bond Future	1	5,200,000	0.00 Member	Sell
14:15:32	R209	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
14:15:32	R209	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Buy
14:15:32	R209	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
14:15:32	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
14:15:32	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>20,800,000</b>	<b>0.00</b>	
10:34:17	R210	On 06/05/2021			Bond Future	1	6,700,000	0.00 Client	Buy
10:34:17	R210	On 06/05/2021			Bond Future	1	6,700,000	0.00 Client	Sell
11:11:15	R210	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
11:11:15	R210	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Buy
11:43:00	R210	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
11:43:00	R210	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>6</b>	<b>27,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>156</b>	<b>4,295,120,000</b>	<b>0.00</b>	