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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:56:39	I2046	On 05/08/2021		Bond Future	1	138,000,000	0.00 Member	Sell
11:56:39	I2046	On 05/08/2021		Bond Future	1	138,000,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>					<b>2</b>	<b>276,000,000</b>	<b>0.00</b>	
12:15:48	R186	On 05/08/2021		Bond Future	1	16,200,000	0.00 Member	Sell
14:06:40	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Buy
14:08:06	R186	On 05/08/2021		Bond Future	1	7,400,000	0.00 Client	Buy
14:08:06	R186	On 05/08/2021		Bond Future	1	7,400,000	0.00 Member	Buy
14:08:06	R186	On 05/08/2021		Bond Future	1	7,200,000	0.00 Member	Sell
14:08:06	R186	On 05/08/2021		Bond Future	1	7,200,000	0.00 Member	Buy
14:08:06	R186	On 05/08/2021		Bond Future	1	7,200,000	0.00 Client	Buy
14:08:06	R186	On 05/08/2021		Bond Future	1	7,400,000	0.00 Member	Sell
14:08:06	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:08:06	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>10</b>	<b>64,800,000</b>	<b>0.00</b>	
16:58:15	R2023	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Buy
16:59:35	R2023	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Sell
17:00:39	R2023	On 05/08/2021			Bond Future	1	11,000,000	0.00 Member	Buy
17:00:39	R2023	On 05/08/2021			Bond Future	1	11,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>44,000,000</b>	<b>0.00</b>	
11:20:45	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
11:20:45	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
11:24:17	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
11:24:17	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
11:24:17	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
11:24:17	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Sell
12:15:48	R2030	On 05/08/2021			Bond Future	1	162,800,000	0.00 Member	Sell
12:44:00	R2030	On 05/08/2021			Bond Future	1	4,400,000	0.00 Client	Buy
12:44:00	R2030	On 05/08/2021			Bond Future	1	4,400,000	0.00 Member	Sell
13:56:41	R2030	On 05/08/2021			Bond Future	1	55,600,000	0.00 Member	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	5,900,000	0.00 Client	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	9,900,000	0.00 Member	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	9,900,000	0.00 Client	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	33,400,000	0.00 Member	Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	33,400,000	0.00 Client	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	24,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	9,900,000	0.00 Member	Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Sell
14:04:10	R2030	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	33,400,000	0.00 Member	Buy
14:04:10	R2030	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
14:06:24	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Sell
14:06:24	R2030	On 05/08/2021			Bond Future	1	6,800,000	0.00 Client	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	4,400,000	0.00 Client	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:06:24	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:06:24	R2030	On 05/08/2021			Bond Future	1	4,400,000	0.00 Member	Sell
14:06:24	R2030	On 05/08/2021			Bond Future	1	4,400,000	0.00 Member	Buy
14:06:25	R2030	On 05/08/2021			Bond Future	1	2,300,000	0.00 Client	Buy
14:06:25	R2030	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Buy
14:06:25	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
14:06:25	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
14:06:25	R2030	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Sell
14:06:25	R2030	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Buy
14:08:47	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:08:47	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
14:08:47	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:08:47	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:08:47	R2030	On 05/08/2021			Bond Future	1	55,600,000	0.00 Member	Sell
14:08:47	R2030	On 05/08/2021			Bond Future	1	55,600,000	0.00 Client	Buy
14:08:47	R2030	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:20:36	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
15:20:36	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>55</b>	<b>676,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:30	R2032	On 05/08/2021			Bond Future	1	7,900,000	0.00 Member	Buy
17:50:19	R2032	On 05/08/2021			Bond Future	1	7,900,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>15,800,000</b>	<b>0.00</b>	
17:34:30	R2035	On 05/08/2021			Bond Future	1	14,200,000	0.00 Member	Buy
17:48:51	R2035	On 05/08/2021			Bond Future	1	14,200,000	0.00 Member	Sell
17:49:36	R2035	On 05/08/2021			Bond Future	1	14,200,000	0.00 Member	Buy
17:49:36	R2035	On 05/08/2021			Bond Future	1	14,200,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>56,800,000</b>	<b>0.00</b>	
12:15:48	R2037	On 05/08/2021			Bond Future	1	18,800,000	0.00 Member	Sell
13:51:25	R2037	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
13:59:34	R2037	On 05/08/2021			Bond Future	1	4,700,000	0.00 Client	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Sell
13:59:34	R2037	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
13:59:34	R2037	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
13:59:34	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
13:59:34	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
13:59:34	R2037	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
13:59:34	R2037	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>19</b>	<b>75,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:15:48	R2040	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
13:48:41	R2040	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Buy
13:54:49	R2040	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
13:54:49	R2040	On 05/08/2021			Bond Future	1	1,300,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>5,200,000</b>	<b>0.00</b>	
15:34:52	R2044	On 05/08/2021			Bond Future	1	11,800,000	0.00 Member	Buy
15:35:49	R2044	On 05/08/2021			Bond Future	1	11,800,000	0.00 Member	Sell
15:53:50	R2044	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Buy
15:53:50	R2044	On 05/08/2021			Bond Future	1	11,800,000	0.00 Member	Sell
16:58:48	R2044	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
16:58:48	R2044	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
16:58:48	R2044	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Sell
16:58:48	R2044	On 05/08/2021			Bond Future	1	8,800,000	0.00 Client	Buy
16:58:48	R2044	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>9</b>	<b>70,800,000</b>	<b>0.00</b>	
10:34:58	R212	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
10:34:58	R212	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>111</b>	<b>1,288,600,000</b>	<b>0.00</b>	