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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:46:10	R186	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Sell
15:46:10	R186	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Buy
16:10:32	R186	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Buy
16:10:32	R186	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Sell
16:19:19	R186	On 05/08/2021		Bond Future	1	15,000,000	0.00 Member	Sell
16:19:19	R186	On 05/08/2021		Bond Future	1	15,000,000	0.00 Client	Buy
Total for R186 Bond Future					6	90,000,000	0.00	
15:46:10	R2030	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
15:46:10	R2030	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy
16:10:51	R2030	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Buy
16:10:51	R2030	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell
16:19:29	R2030	On 05/08/2021		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:29	R2030	On 05/08/2021		Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2030 Bond Future					6	60,000,000	0.00	
16:31:45	R2048	On 05/08/2021		Bond Future	1	4,900,000	0.00 Client	Sell
16:31:45	R2048	On 05/08/2021		Bond Future	1	18,900,000	0.00 Client	Buy
16:31:45	R2048	On 05/08/2021		Bond Future	1	18,900,000	0.00 Client	Sell
16:31:45	R2048	On 05/08/2021		Bond Future	1	4,900,000	0.00 Client	Buy
Total for R2048 Bond Future					4	47,600,000	0.00	
Grand Total for all Instruments					16	197,600,000	0.00	