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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:28:30	R186	On 04/11/2021		Bond Future	1	6,000,000	0.00 Member	Buy
12:28:30	R186	On 04/11/2021		Bond Future	1	6,000,000	0.00 Client	Sell
12:32:28	R186	On 04/11/2021		Bond Future	1	7,900,000	0.00 Client	Sell
12:32:28	R186	On 04/11/2021		Bond Future	1	7,900,000	0.00 Member	Buy
12:32:50	R186	On 04/11/2021		Bond Future	1	1,200,000	0.00 Member	Buy
12:32:50	R186	On 04/11/2021		Bond Future	1	1,200,000	0.00 Client	Sell
12:33:22	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Buy
12:33:22	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Client	Sell
12:33:46	R186	On 04/11/2021		Bond Future	1	800,000	0.00 Member	Buy
12:33:46	R186	On 04/11/2021		Bond Future	1	800,000	0.00 Client	Sell
12:34:16	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Member	Buy
12:34:16	R186	On 04/11/2021		Bond Future	1	900,000	0.00 Client	Sell
12:35:29	R186	On 04/11/2021		Bond Future	1	5,900,000	0.00 Member	Buy
12:35:29	R186	On 04/11/2021		Bond Future	1	5,900,000	0.00 Client	Sell
14:50:08	R186	On 04/11/2021		Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:50:08	R186	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell
Total for R186 Bond Future						16	48,000,000	0.00	
14:51:55	R2030	On 04/11/2021			Bond Future	1	23,800,000	0.00 Member	Buy
15:07:32	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	10,400,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	4,300,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	4,300,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	10,400,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	10,400,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
15:09:52	R2030	On 04/11/2021			Bond Future	1	4,300,000	0.00 Client	Sell
15:09:52	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
15:09:53	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
15:09:53	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
15:09:53	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell
15:09:53	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
15:09:53	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:09:53	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Sell
15:09:53	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
15:09:53	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R2030 Bond Future						34	95,200,000	0.00	
13:30:38	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
13:50:35	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R2032 Bond Future						2	14,000,000	0.00	
12:21:30	R2035	On 04/11/2021			Bond Future	1	3,800,000	0.00 Member	Sell
12:21:30	R2035	On 04/11/2021			Bond Future	1	3,800,000	0.00 Member	Buy
13:39:02	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
13:39:02	R2035	On 04/11/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:28:55	R2035	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
17:28:55	R2035	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:28:55	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:28:55	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:28:55	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	2,300,000	0.00 Client	Buy
17:28:55	R2035	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
Total for R2035 Bond Future						18	22,800,000	0.00	
12:21:30	R2037	On 04/11/2021			Bond Future	1	6,700,000	0.00 Member	Sell
12:21:30	R2037	On 04/11/2021			Bond Future	1	6,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:42	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
13:39:42	R2037	On 04/11/2021			Bond Future	1	6,700,000	0.00 Member	Sell
17:30:33	R2037	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Sell
17:30:33	R2037	On 04/11/2021			Bond Future	1	200,000	0.00 Client	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
17:30:33	R2037	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	200,000	0.00 Member	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
17:30:33	R2037	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
17:30:33	R2037	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:30:33	R2037	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:30:34	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
17:30:34	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
Total for R2037 Bond Future						18	40,200,000	0.00	
12:21:30	R2040	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Sell
12:21:30	R2040	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Buy
13:40:20	R2040	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
13:40:20	R2040	On 04/11/2021			Bond Future	1	4,900,000	0.00 Member	Sell
17:32:44	R2040	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
17:32:44	R2040	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
17:32:44	R2040	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:32:45	R2040	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
17:32:45	R2040	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
17:32:45	R2040	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
17:32:45	R2040	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
17:32:45	R2040	On 04/11/2021			Bond Future	1	3,100,000	0.00 Member	Sell
17:32:45	R2040	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
17:32:45	R2040	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
17:32:45	R2040	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
17:32:45	R2040	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:45	R2040	On 04/11/2021			Bond Future	1	3,100,000	0.00 Member	Buy
17:32:45	R2040	On 04/11/2021			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R2040 Bond Future						18	29,400,000	0.00	
12:21:30	R2044	On 04/11/2021			Bond Future	1	6,200,000	0.00 Member	Sell
12:21:30	R2044	On 04/11/2021			Bond Future	1	6,200,000	0.00 Member	Buy
13:40:49	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
13:40:49	R2044	On 04/11/2021			Bond Future	1	6,200,000	0.00 Member	Sell
17:34:29	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Sell
17:34:29	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
17:34:29	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Client	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
17:34:29	R2044	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
17:34:29	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
17:34:29	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
Total for R2044 Bond Future						18	37,200,000	0.00	
12:21:30	R2048	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Sell
12:21:30	R2048	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Buy
13:41:29	R2048	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
13:41:29	R2048	On 04/11/2021			Bond Future	1	6,500,000	0.00 Member	Sell
17:35:53	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
17:35:53	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Sell
17:35:53	R2048	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:53	R2048	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
17:35:53	R2048	On 04/11/2021			Bond Future	1	4,500,000	0.00 Member	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	4,500,000	0.00 Client	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
17:35:53	R2048	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2048 Bond Future						18	39,000,000	0.00	
Grand Total for all Instruments						142	325,800,000	0.00	