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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:22:16	I2025	On 04/02/2021		Bond Future	1	20,000,000	0.00 Member	Buy
10:29:43	I2025	On 04/02/2021		Bond Future	1	2,400,000	0.00 Member	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	1,700,000	0.00 Member	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	4,500,000	0.00 Member	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	4,500,000	0.00 Client	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Buy
10:39:23	I2025	On 04/02/2021		Bond Future	1	1,000,000	0.00 Client	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	2,400,000	0.00 Member	Buy
10:39:23	I2025	On 04/02/2021		Bond Future	1	2,400,000	0.00 Client	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	1,700,000	0.00 Client	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	3,100,000	0.00 Member	Buy
10:39:23	I2025	On 04/02/2021		Bond Future	1	3,100,000	0.00 Client	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	3,100,000	0.00 Member	Sell
10:39:23	I2025	On 04/02/2021		Bond Future	1	7,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:23	I2025	On 04/02/2021			Bond Future	1	7,300,000	0.00 Client	Sell
10:39:23	I2025	On 04/02/2021			Bond Future	1	7,300,000	0.00 Member	Sell
10:39:23	I2025	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
10:39:23	I2025	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Buy
Total for I2025 Bond Future						19	80,000,000	0.00	
12:44:46	R2030	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:44:46	R2030	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Sell
13:06:33	R2030	On 04/02/2021			Bond Future	1	10,000,000	0.00 Client	Sell
13:06:33	R2030	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:13:03	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Buy
16:13:03	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Sell
16:23:34	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Sell
16:23:34	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Client	Buy
Total for R2030 Bond Future						8	63,200,000	0.00	
15:13:58	R2032	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
15:13:58	R2032	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
15:31:26	R2032	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
15:31:26	R2032	On 04/02/2021			Bond Future	1	600,000	0.00 Client	Buy
Total for R2032 Bond Future						4	2,400,000	0.00	
10:56:58	R209	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
10:56:58	R209	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
15:30:22	R209	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
15:30:22	R209	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R209 Bond Future						4	8,800,000	0.00	
Grand Total for all Instruments						35	154,400,000	0.00	