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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:44	ALBI	On 04/02/2021		Index Future	1	250,000	0.00 Member	Buy
16:41:44	ALBI	On 04/02/2021		Index Future	1	250,000	0.00 Client	Sell
Total for ALBI Index Future					2	500,000	0.00	
9:42:33	IGOV	On 04/02/2021		Index Future	1	460,000	0.00 Member	Sell
9:42:33	IGOV	On 04/02/2021		Index Future	1	460,000	0.00 Client	Buy
16:42:15	IGOV	On 04/02/2021		Index Future	1	550,000	0.00 Member	Sell
16:42:15	IGOV	On 04/02/2021		Index Future	1	550,000	0.00 Client	Buy
Total for IGOV Index Future					4	2,020,000	0.00	
13:23:34	R186	On 04/02/2021		Bond Future	1	20,000,000	0.00 Member	Sell
13:23:34	R186	On 04/02/2021		Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:22:40	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
15:22:40	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Sell
15:35:53	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
15:35:53	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Sell
16:42:09	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
16:42:09	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Sell
16:50:04	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
16:50:04	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Sell
16:51:15	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
16:51:15	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Sell
16:52:20	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Sell
16:52:20	R186	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Buy
17:31:17	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Client	Sell
17:31:17	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy

Total for R186 Bond Future

16 680,000,000 0.00

13:23:34	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Sell
13:23:34	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
15:22:40	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:22:40	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
15:35:53	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:35:53	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:42:09	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:42:09	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:49:52	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:49:52	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:51:04	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:51:04	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:52:09	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:52:09	R2030	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
17:31:04	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
17:31:04	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						16	380,000,000	0.00	
13:35:47	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Buy
13:35:47	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Sell
13:35:47	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Buy
13:35:47	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Sell
14:34:35	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Sell
14:34:35	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Buy
14:34:46	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Buy
14:34:46	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Sell
14:45:56	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Buy
14:45:56	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Sell
14:45:56	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Buy
14:45:56	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Sell
15:22:40	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Buy
15:22:40	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Sell
15:35:53	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Buy
15:35:53	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Sell
16:34:18	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Sell
16:34:18	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Client	Buy
16:34:29	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Buy
16:34:29	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Client	Sell
16:42:09	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Buy
16:42:09	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Sell
16:49:39	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Client	Sell
16:49:39	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Buy
16:50:51	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Client	Sell
16:50:51	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Buy
16:51:56	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Member	Buy
16:51:56	R2032	On 04/02/2021			Bond Future	1	37,500,000	0.00 Client	Sell
Total for R2032 Bond Future						28	877,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:22:40	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:22:40	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
15:35:53	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
15:35:53	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:42:09	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:42:09	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:49:24	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:49:24	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:50:38	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:50:38	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:51:43	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:51:43	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R2035 Bond Future						12	300,000,000	0.00	
13:35:47	R2037	On 04/02/2021	13.73	Put	Bond Future	1	2,300,000	0.00 Member	Buy
13:35:47	R2037	On 04/02/2021	11.97	Call	Bond Future	1	2,300,000	0.00 Member	Sell
13:35:47	R2037	On 04/02/2021	11.97	Call	Bond Future	1	2,300,000	0.00 Member	Buy
13:35:47	R2037	On 04/02/2021	13.73	Put	Bond Future	1	2,300,000	0.00 Member	Sell
16:34:43	R2037	On 04/02/2021	13.73	Put	Bond Future	1	2,300,000	0.00 Member	Sell
16:34:43	R2037	On 04/02/2021	13.73	Put	Bond Future	1	2,300,000	0.00 Client	Buy
16:34:56	R2037	On 04/02/2021	11.97	Call	Bond Future	1	2,300,000	0.00 Member	Buy
16:34:56	R2037	On 04/02/2021	11.97	Call	Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2037 Bond Future						8	18,400,000	0.00	
13:35:47	R2044	On 04/02/2021	10.29	Put	Bond Future	1	5,500,000	0.00 Member	Sell
13:35:47	R2044	On 04/02/2021	10.84	Put	Bond Future	1	5,500,000	0.00 Member	Buy
13:35:47	R2044	On 04/02/2021	9.66	Call	Bond Future	1	5,500,000	0.00 Member	Buy
13:35:47	R2044	On 04/02/2021	9.66	Call	Bond Future	1	5,500,000	0.00 Member	Sell
13:35:47	R2044	On 04/02/2021	10.84	Put	Bond Future	1	5,500,000	0.00 Member	Sell
13:35:47	R2044	On 04/02/2021	10.29	Put	Bond Future	1	5,500,000	0.00 Member	Buy
16:35:16	R2044	On 04/02/2021	10.84	Put	Bond Future	1	5,500,000	0.00 Member	Sell
16:35:16	R2044	On 04/02/2021	10.84	Put	Bond Future	1	5,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:33	R2044	On 04/02/2021	10.29	Put	Bond Future	1	5,500,000	0.00 Member	Buy
16:35:33	R2044	On 04/02/2021	10.29	Put	Bond Future	1	5,500,000	0.00 Client	Sell
16:35:43	R2044	On 04/02/2021	9.66	Call	Bond Future	1	5,500,000	0.00 Member	Sell
16:35:43	R2044	On 04/02/2021	9.66	Call	Bond Future	1	5,500,000	0.00 Client	Buy
Total for R2044 Bond Future						12	66,000,000	0.00	
15:22:41	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Sell
15:22:41	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Buy
15:35:53	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Sell
15:35:53	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Buy
16:42:09	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Sell
16:42:09	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Buy
16:49:12	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Client	Buy
16:49:12	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Sell
16:50:21	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Client	Buy
16:50:21	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Sell
16:51:25	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Member	Sell
16:51:25	R2048	On 04/02/2021			Bond Future	1	100,000,000	0.00 Client	Buy
Total for R2048 Bond Future						12	1,200,000,000	0.00	
Grand Total for all Instruments						110	3,524,120,000	0.00	