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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:17:57	I2025	On 04/02/2021		Bond Future	1	17,700,000	0.00 Member	Sell
10:35:55	I2025	On 04/02/2021		Bond Future	1	17,700,000	0.00 Client	Buy
11:27:37	I2025	On 04/02/2021		Bond Future	1	2,600,000	0.00 Member	Sell
11:55:08	I2025	On 04/02/2021		Bond Future	1	2,600,000	0.00 Client	Buy
15:59:01	I2025	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Sell
15:59:01	I2025	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Buy
17:00:50	I2025	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Buy
17:00:50	I2025	On 04/02/2021		Bond Future	1	10,000,000	0.00 Client	Sell
Total for I2025 Bond Future					8	80,600,000	0.00	
11:27:37	I2033	On 04/02/2021		Bond Future	1	10,100,000	0.00 Member	Sell
12:02:01	I2033	On 04/02/2021		Bond Future	1	10,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2033 Bond Future						2	20,200,000	0.00	
9:17:57	I2046	On 04/02/2021			Bond Future	1	11,900,000	0.00 Member	Sell
10:36:36	I2046	On 04/02/2021			Bond Future	1	11,900,000	0.00 Client	Buy
Total for I2046 Bond Future						2	23,800,000	0.00	
12:27:51	R186	On 04/02/2021			Bond Future	1	121,900,000	0.00 Member	Sell
13:07:22	R186	On 04/02/2021			Bond Future	1	7,700,000	0.00 Member	Buy
13:10:37	R186	On 04/02/2021			Bond Future	1	37,700,000	0.00 Member	Buy
13:10:37	R186	On 04/02/2021			Bond Future	1	41,500,000	0.00 Client	Buy
13:10:37	R186	On 04/02/2021			Bond Future	1	41,500,000	0.00 Member	Buy
13:10:37	R186	On 04/02/2021			Bond Future	1	37,700,000	0.00 Member	Sell
13:10:37	R186	On 04/02/2021			Bond Future	1	37,700,000	0.00 Client	Buy
13:10:37	R186	On 04/02/2021			Bond Future	1	41,500,000	0.00 Member	Sell
13:10:40	R186	On 04/02/2021			Bond Future	1	6,400,000	0.00 Member	Sell
13:10:40	R186	On 04/02/2021			Bond Future	1	6,400,000	0.00 Member	Buy
13:10:40	R186	On 04/02/2021			Bond Future	1	6,400,000	0.00 Client	Buy
13:10:41	R186	On 04/02/2021			Bond Future	1	17,100,000	0.00 Member	Sell
13:10:41	R186	On 04/02/2021			Bond Future	1	17,100,000	0.00 Client	Buy
13:10:41	R186	On 04/02/2021			Bond Future	1	17,100,000	0.00 Member	Buy
13:10:42	R186	On 04/02/2021			Bond Future	1	9,900,000	0.00 Client	Buy
13:10:42	R186	On 04/02/2021			Bond Future	1	9,900,000	0.00 Member	Buy
13:10:42	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
13:10:42	R186	On 04/02/2021			Bond Future	1	9,900,000	0.00 Member	Sell
13:10:43	R186	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Buy
13:10:43	R186	On 04/02/2021			Bond Future	1	1,500,000	0.00 Client	Buy
13:10:43	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
13:10:43	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
13:10:43	R186	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Sell
13:10:44	R186	On 04/02/2021			Bond Future	1	7,700,000	0.00 Member	Sell
13:10:44	R186	On 04/02/2021			Bond Future	1	7,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						25	487,600,000	0.00	
12:21:14	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
12:21:14	R2030	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R2030 Bond Future						2	400,000	0.00	
12:21:14	R2032	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
12:21:14	R2032	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
15:34:20	R2032	On 04/02/2021			Bond Future	1	13,000,000	0.00 Client	Buy
15:34:20	R2032	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Sell
Total for R2032 Bond Future						4	26,400,000	0.00	
15:32:07	R2035	On 06/05/2021	11.05	Put	Bond Future	1	50,000,000	0.00 Member	Sell
15:32:07	R2035	On 06/05/2021	10.05	Call	Bond Future	1	50,000,000	0.00 Member	Sell
15:32:07	R2035	On 06/05/2021	10.55	Put	Bond Future	1	50,000,000	0.00 Member	Buy
15:32:07	R2035	On 06/05/2021	10.55	Put	Bond Future	1	50,000,000	0.00 Member	Sell
15:32:07	R2035	On 06/05/2021	11.05	Put	Bond Future	1	50,000,000	0.00 Member	Buy
15:32:07	R2035	On 06/05/2021	10.05	Call	Bond Future	1	50,000,000	0.00 Member	Buy
15:34:20	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
15:34:20	R2035	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:20:03	R2035	On 06/05/2021	10.05	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:20:03	R2035	On 06/05/2021	10.05	Call	Bond Future	1	50,000,000	0.00 Client	Sell
16:20:26	R2035	On 06/05/2021	11.05	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:20:26	R2035	On 06/05/2021	11.05	Put	Bond Future	1	50,000,000	0.00 Client	Sell
16:20:43	R2035	On 06/05/2021	10.55	Put	Bond Future	1	50,000,000	0.00 Member	Sell
16:20:43	R2035	On 06/05/2021	10.55	Put	Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2035 Bond Future						14	650,000,000	0.00	
15:34:20	R2037	On 04/02/2021			Bond Future	1	13,000,000	0.00 Client	Buy
15:34:20	R2037	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						2	26,000,000	0.00	
12:27:51	R2048	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Sell
13:21:13	R2048	On 04/02/2021			Bond Future	1	4,300,000	0.00 Member	Buy
13:21:40	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Client	Buy
13:21:40	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Buy
13:21:40	R2048	On 04/02/2021			Bond Future	1	4,300,000	0.00 Member	Sell
13:21:40	R2048	On 04/02/2021			Bond Future	1	4,300,000	0.00 Client	Buy
13:21:40	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R2048 Bond Future						7	28,400,000	0.00	
16:25:22	R209	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
16:25:22	R209	On 04/02/2021			Bond Future	1	19,600,000	0.00 Member	Buy
16:43:56	R209	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
16:43:56	R209	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
16:43:56	R209	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
16:43:57	R209	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
16:43:57	R209	On 04/02/2021			Bond Future	1	10,900,000	0.00 Member	Buy
16:43:57	R209	On 04/02/2021			Bond Future	1	10,900,000	0.00 Client	Sell
16:43:57	R209	On 04/02/2021			Bond Future	1	7,200,000	0.00 Client	Sell
16:43:57	R209	On 04/02/2021			Bond Future	1	1,300,000	0.00 Client	Sell
16:43:57	R209	On 04/02/2021			Bond Future	1	10,900,000	0.00 Member	Sell
16:43:57	R209	On 04/02/2021			Bond Future	1	7,200,000	0.00 Member	Buy
16:43:57	R209	On 04/02/2021			Bond Future	1	7,200,000	0.00 Member	Sell
Total for R209 Bond Future						13	78,400,000	0.00	
15:59:01	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Buy
15:59:01	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Sell
17:01:09	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Client	Buy
17:01:09	R212	On 04/02/2021			Bond Future	1	30,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R212 Bond Future				4	120,000,000		0.00
	Grand Total for all Instruments				83	1,541,800,000		0.00