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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:50:52	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Buy
11:50:52	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:49:44	I2025	On 04/02/2021		Bond Future	1	1,300,000	0.00 Member	Sell
11:49:44	I2025	On 04/02/2021		Bond Future	1	1,300,000	0.00 Member	Buy
12:26:57	I2025	On 04/02/2021		Bond Future	1	33,300,000	0.00 Member	Buy
12:26:57	I2025	On 04/02/2021		Bond Future	1	33,300,000	0.00 Member	Sell
12:46:57	I2025	On 04/02/2021		Bond Future	1	33,300,000	0.00 Member	Buy
12:46:57	I2025	On 04/02/2021		Bond Future	1	33,300,000	0.00 Client	Sell
14:39:14	I2025	On 04/02/2021		Bond Future	1	1,300,000	0.00 Member	Buy
14:39:14	I2025	On 04/02/2021		Bond Future	1	1,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						8	138,400,000	0.00	
12:26:57	I2029	On 04/02/2021			Bond Future	1	72,800,000	0.00 Member	Buy
12:26:57	I2029	On 04/02/2021			Bond Future	1	72,800,000	0.00 Member	Sell
12:46:16	I2029	On 04/02/2021			Bond Future	1	72,800,000	0.00 Member	Buy
12:46:16	I2029	On 04/02/2021			Bond Future	1	72,800,000	0.00 Client	Sell
Total for I2029 Bond Future						4	291,200,000	0.00	
12:26:57	I2033	On 04/02/2021			Bond Future	1	85,200,000	0.00 Member	Buy
12:26:57	I2033	On 04/02/2021			Bond Future	1	85,200,000	0.00 Member	Sell
12:47:11	I2033	On 04/02/2021			Bond Future	1	85,200,000	0.00 Client	Sell
12:47:11	I2033	On 04/02/2021			Bond Future	1	85,200,000	0.00 Member	Buy
Total for I2033 Bond Future						4	340,800,000	0.00	
10:49:53	I2050	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
10:49:53	I2050	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
Total for I2050 Bond Future						2	800,000	0.00	
12:21:59	R186	On 04/02/2021			Bond Future	1	200,000,000	0.00 Client	Sell
12:21:59	R186	On 04/02/2021			Bond Future	1	200,000,000	0.00 Member	Buy
13:52:09	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Buy
16:30:22	R186	On 04/02/2021			Bond Future	1	5,500,000	0.00 Client	Sell
17:23:29	R186	On 04/02/2021			Bond Future	1	9,700,000	0.00 Member	Buy
17:23:29	R186	On 04/02/2021			Bond Future	1	9,700,000	0.00 Member	Sell
17:31:27	R186	On 04/02/2021			Bond Future	1	9,700,000	0.00 Member	Sell
17:31:27	R186	On 04/02/2021			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R186 Bond Future						8	449,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:26:57	R202	On 04/02/2021			Bond Future	1	12,100,000	0.00 Member	Buy
12:26:57	R202	On 04/02/2021			Bond Future	1	12,100,000	0.00 Member	Sell
12:46:45	R202	On 04/02/2021			Bond Future	1	12,100,000	0.00 Member	Buy
12:46:45	R202	On 04/02/2021			Bond Future	1	12,100,000	0.00 Client	Sell
Total for R202 Bond Future						4	48,400,000	0.00	
13:52:09	R2023	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Buy
16:26:28	R2023	On 04/02/2021			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R2023 Bond Future						2	5,600,000	0.00	
10:36:11	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
10:36:11	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
10:42:24	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
10:42:24	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
11:08:23	R2030	On 05/08/2021	7.70	Call	Bond Future	1	20,000,000	0.00 Member	Sell
11:08:23	R2030	On 05/08/2021	8.78	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:08:23	R2030	On 05/08/2021	10.30	Put	Bond Future	1	20,000,000	0.00 Member	Sell
11:08:23	R2030	On 05/08/2021	10.30	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:08:23	R2030	On 05/08/2021	7.70	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:08:23	R2030	On 05/08/2021	8.78	Call	Bond Future	1	20,000,000	0.00 Member	Sell
11:34:50	R2030	On 05/08/2021	10.30	Put	Bond Future	1	20,000,000	0.00 Member	Buy
11:34:50	R2030	On 05/08/2021	10.30	Put	Bond Future	1	20,000,000	0.00 Client	Sell
11:35:01	R2030	On 05/08/2021	8.78	Call	Bond Future	1	20,000,000	0.00 Member	Sell
11:35:01	R2030	On 05/08/2021	8.78	Call	Bond Future	1	20,000,000	0.00 Client	Buy
11:35:12	R2030	On 05/08/2021	7.70	Call	Bond Future	1	20,000,000	0.00 Member	Buy
11:35:12	R2030	On 05/08/2021	7.70	Call	Bond Future	1	20,000,000	0.00 Client	Sell
11:54:25	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Buy
11:54:25	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Sell
13:52:09	R2030	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
14:35:11	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Client	Buy
14:35:11	R2030	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Sell
16:49:24	R2030	On 04/02/2021			Bond Future	1	400,000	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						22	276,800,000	0.00	
11:54:25	R2032	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Buy
11:54:25	R2032	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Sell
13:42:00	R2032	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
14:36:34	R2032	On 04/02/2021			Bond Future	1	5,300,000	0.00 Client	Buy
14:36:34	R2032	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Sell
16:23:32	R2032	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R2032 Bond Future						6	21,800,000	0.00	
10:48:24	R2035	On 05/08/2021	10.77	Put	Bond Future	1	10,000,000	0.00 Member	Buy
10:48:24	R2035	On 05/08/2021	11.37	Put	Bond Future	1	10,000,000	0.00 Member	Sell
10:48:24	R2035	On 05/08/2021	10.02	Call	Bond Future	1	10,000,000	0.00 Member	Sell
10:48:24	R2035	On 05/08/2021	10.77	Put	Bond Future	1	10,000,000	0.00 Member	Sell
10:48:24	R2035	On 05/08/2021	10.02	Call	Bond Future	1	10,000,000	0.00 Member	Buy
10:48:24	R2035	On 05/08/2021	11.37	Put	Bond Future	1	10,000,000	0.00 Member	Buy
11:08:31	R2035	On 05/08/2021	11.37	Put	Bond Future	1	10,000,000	0.00 Member	Buy
11:08:31	R2035	On 05/08/2021	11.37	Put	Bond Future	1	10,000,000	0.00 Client	Sell
11:08:47	R2035	On 05/08/2021	10.77	Put	Bond Future	1	10,000,000	0.00 Member	Sell
11:08:47	R2035	On 05/08/2021	10.77	Put	Bond Future	1	10,000,000	0.00 Client	Buy
11:09:01	R2035	On 05/08/2021	10.02	Call	Bond Future	1	10,000,000	0.00 Member	Buy
11:09:01	R2035	On 05/08/2021	10.02	Call	Bond Future	1	10,000,000	0.00 Client	Sell
13:52:09	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
14:09:38	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
14:09:38	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
14:20:21	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
14:20:21	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy
16:46:54	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R2035 Bond Future						18	121,800,000	0.00	
13:42:00	R2037	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:09:38	R2037	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
14:09:38	R2037	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
14:19:10	R2037	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
14:19:10	R2037	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
16:24:58	R2037	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2037 Bond Future						6	6,000,000	0.00	
11:54:25	R2040	On 04/02/2021			Bond Future	1	7,700,000	0.00 Member	Sell
11:54:25	R2040	On 04/02/2021			Bond Future	1	7,700,000	0.00 Member	Buy
13:52:09	R2040	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Buy
14:38:05	R2040	On 04/02/2021			Bond Future	1	7,700,000	0.00 Member	Buy
14:38:05	R2040	On 04/02/2021			Bond Future	1	7,700,000	0.00 Client	Sell
16:37:50	R2040	On 04/02/2021			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R2040 Bond Future						6	36,800,000	0.00	
10:49:53	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
10:49:53	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
10:49:53	R2044	On 04/02/2021			Bond Future	1	4,600,000	0.00 Member	Sell
10:49:53	R2044	On 04/02/2021			Bond Future	1	4,600,000	0.00 Client	Buy
13:52:09	R2044	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:35:51	R2044	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R2044 Bond Future						6	12,800,000	0.00	
13:52:09	R2048	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
16:48:05	R2048	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2048 Bond Future						2	2,400,000	0.00	
13:42:00	R209	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
14:09:38	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
14:09:38	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:20:00	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
14:20:00	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
16:55:26	R209	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Buy
Total for R209 Bond Future						6	4,600,000	0.00	
12:26:57	R210	On 04/02/2021			Bond Future	1	26,700,000	0.00 Member	Buy
12:26:57	R210	On 04/02/2021			Bond Future	1	26,700,000	0.00 Member	Sell
12:46:31	R210	On 04/02/2021			Bond Future	1	26,700,000	0.00 Member	Buy
12:46:31	R210	On 04/02/2021			Bond Future	1	26,700,000	0.00 Client	Sell
Total for R210 Bond Future						4	106,800,000	0.00	
11:54:25	R213	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Sell
11:54:25	R213	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Buy
13:52:09	R213	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
14:37:21	R213	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Sell
14:37:21	R213	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Buy
16:45:46	R213	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R213 Bond Future						6	34,600,000	0.00	
13:52:09	R214	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
16:27:40	R214	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
Total for R214 Bond Future						2	1,800,000	0.00	
Grand Total for all Instruments						118	1,901,220,000	0.00	