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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:20	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
16:48:20	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future					2	20,000	0.00	
10:48:34	I2025	On 04/02/2021		Bond Future	1	17,300,000	0.00 Member	Buy
10:48:34	I2025	On 04/02/2021		Bond Future	1	17,300,000	0.00 Member	Sell
13:06:06	I2025	On 04/02/2021		Bond Future	1	17,300,000	0.00 Member	Sell
13:06:06	I2025	On 04/02/2021		Bond Future	1	17,300,000	0.00 Client	Buy
Total for I2025 Bond Future					4	69,200,000	0.00	
11:35:50	R186	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Sell
11:35:50	R186	On 04/02/2021		Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:23	R186	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:07:23	R186	On 04/02/2021			Bond Future	1	10,000,000	0.00 Client	Sell
12:59:21	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
12:59:21	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
13:07:56	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
13:07:56	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
14:03:37	R186	On 04/02/2021			Bond Future	1	138,700,000	0.00 Member	Sell
14:03:37	R186	On 04/02/2021			Bond Future	1	138,700,000	0.00 Member	Buy
15:06:59	R186	On 04/02/2021			Bond Future	1	138,700,000	0.00 Member	Sell
15:06:59	R186	On 04/02/2021			Bond Future	1	138,700,000	0.00 Client	Buy
Total for R186 Bond Future						12	595,600,000	0.00	
11:22:42	R2023	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
11:22:42	R2023	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Sell
13:11:31	R2023	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Sell
13:11:31	R2023	On 04/02/2021			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	80,000,000	0.00	
11:35:50	R2030	On 04/02/2021			Bond Future	1	17,000,000	0.00 Member	Sell
11:35:50	R2030	On 04/02/2021			Bond Future	1	17,000,000	0.00 Member	Buy
12:06:35	R2030	On 04/02/2021			Bond Future	1	17,000,000	0.00 Member	Buy
12:06:35	R2030	On 04/02/2021			Bond Future	1	17,000,000	0.00 Client	Sell
14:47:34	R2030	On 06/05/2021	9.22	Put	Bond Future	1	1,500,000	0.00 Member	Buy
14:47:34	R2030	On 06/05/2021	7.97	Call	Bond Future	1	1,500,000	0.00 Member	Sell
14:47:34	R2030	On 06/05/2021	9.92	Put	Bond Future	1	1,500,000	0.00 Member	Sell
14:47:34	R2030	On 06/05/2021	9.92	Put	Bond Future	1	1,500,000	0.00 Client	Buy
14:47:34	R2030	On 06/05/2021	9.22	Put	Bond Future	1	1,500,000	0.00 Client	Sell
14:47:34	R2030	On 06/05/2021	7.97	Call	Bond Future	1	1,500,000	0.00 Client	Buy
15:29:55	R2030	On 06/05/2021	9.92	Put	Bond Future	1	1,500,000	0.00 Member	Buy
15:29:55	R2030	On 06/05/2021	9.92	Put	Bond Future	1	1,500,000	0.00 Client	Sell
15:30:06	R2030	On 06/05/2021	9.22	Put	Bond Future	1	1,500,000	0.00 Member	Sell
15:30:06	R2030	On 06/05/2021	9.22	Put	Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:30:13	R2030	On 06/05/2021	7.97	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:30:13	R2030	On 06/05/2021	7.97	Call	Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2030 Bond Future						16	86,000,000	0.00	
11:35:50	R2032	On 04/02/2021			Bond Future	1	18,000,000	0.00 Member	Sell
11:35:50	R2032	On 04/02/2021			Bond Future	1	18,000,000	0.00 Member	Buy
12:06:45	R2032	On 04/02/2021			Bond Future	1	18,000,000	0.00 Member	Buy
12:06:45	R2032	On 04/02/2021			Bond Future	1	18,000,000	0.00 Client	Sell
14:47:34	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Member	Buy
14:47:34	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Member	Sell
14:47:34	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Client	Sell
14:47:34	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Client	Buy
15:30:20	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Member	Buy
15:30:20	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Client	Sell
15:30:26	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Member	Sell
15:30:26	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Client	Buy
Total for R2032 Bond Future						12	74,400,000	0.00	
11:35:50	R2035	On 04/02/2021			Bond Future	1	14,000,000	0.00 Member	Sell
11:35:50	R2035	On 04/02/2021			Bond Future	1	14,000,000	0.00 Member	Buy
12:06:55	R2035	On 04/02/2021			Bond Future	1	14,000,000	0.00 Client	Sell
12:06:55	R2035	On 04/02/2021			Bond Future	1	14,000,000	0.00 Member	Buy
12:59:21	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
12:59:21	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Sell
14:47:34	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Member	Buy
14:47:34	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Member	Sell
14:47:34	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Member	Sell
14:47:34	R2035	On 06/05/2021	11.32	Put	Bond Future	1	1,600,000	0.00 Member	Buy
14:47:34	R2035	On 06/05/2021	12.02	Put	Bond Future	1	1,600,000	0.00 Member	Sell
14:47:34	R2035	On 06/05/2021	10.24	Call	Bond Future	1	1,600,000	0.00 Member	Sell
14:47:34	R2035	On 06/05/2021	12.02	Put	Bond Future	1	1,600,000	0.00 Client	Buy
14:47:34	R2035	On 06/05/2021	10.24	Call	Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:47:34	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Client	Buy
14:47:34	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Client	Sell
14:47:34	R2035	On 06/05/2021	11.32	Put	Bond Future	1	1,600,000	0.00 Client	Sell
14:47:34	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Client	Buy
14:48:24	R2035	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Sell
14:48:24	R2035	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Buy
15:10:24	R2035	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Sell
15:10:24	R2035	On 04/02/2021			Bond Future	1	4,400,000	0.00 Client	Buy
15:30:33	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Member	Buy
15:30:33	R2035	On 04/11/2021	10.23	Call	Bond Future	1	1,100,000	0.00 Client	Sell
15:30:40	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Member	Sell
15:30:40	R2035	On 04/11/2021	11.08	Put	Bond Future	1	1,100,000	0.00 Client	Buy
15:30:46	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Member	Buy
15:30:46	R2035	On 04/11/2021	11.75	Put	Bond Future	1	1,100,000	0.00 Client	Sell
15:31:39	R2035	On 06/05/2021	12.02	Put	Bond Future	1	1,600,000	0.00 Member	Buy
15:31:39	R2035	On 06/05/2021	12.02	Put	Bond Future	1	1,600,000	0.00 Client	Sell
15:31:46	R2035	On 06/05/2021	11.32	Put	Bond Future	1	1,600,000	0.00 Member	Sell
15:31:46	R2035	On 06/05/2021	11.32	Put	Bond Future	1	1,600,000	0.00 Client	Buy
15:31:52	R2035	On 06/05/2021	10.24	Call	Bond Future	1	1,600,000	0.00 Member	Buy
15:31:52	R2035	On 06/05/2021	10.24	Call	Bond Future	1	1,600,000	0.00 Client	Sell
Total for R2035 Bond Future						34	108,200,000	0.00	
11:35:50	R2037	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:35:50	R2037	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:07:05	R2037	On 04/02/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:07:05	R2037	On 04/02/2021			Bond Future	1	10,000,000	0.00 Client	Sell
12:59:21	R2037	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Buy
12:59:21	R2037	On 04/02/2021			Bond Future	1	3,200,000	0.00 Client	Sell
14:47:34	R2037	On 04/02/2021	11.90	Put	Bond Future	1	500,000	0.00 Member	Sell
14:47:34	R2037	On 04/02/2021	11.97	Call	Bond Future	1	400,000	0.00 Member	Buy
14:47:34	R2037	On 04/02/2021	13.73	Put	Bond Future	1	400,000	0.00 Member	Sell
14:47:34	R2037	On 04/02/2021	10.48	Call	Bond Future	1	500,000	0.00 Member	Buy
14:47:34	R2037	On 04/02/2021	10.48	Call	Bond Future	1	500,000	0.00 Client	Sell
14:47:34	R2037	On 04/02/2021	11.97	Call	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
14:47:34	R2037	On 04/02/2021	11.90	Put	Bond Future	1	500,000	0.00 Client	Buy
14:47:34	R2037	On 04/02/2021	13.73	Put	Bond Future	1	400,000	0.00 Client	Buy
15:31:13	R2037	On 04/02/2021	11.90	Put	Bond Future	1	500,000	0.00 Member	Buy
15:31:13	R2037	On 04/02/2021	11.90	Put	Bond Future	1	500,000	0.00 Client	Sell
15:31:19	R2037	On 04/02/2021	10.48	Call	Bond Future	1	500,000	0.00 Member	Sell
15:31:19	R2037	On 04/02/2021	10.48	Call	Bond Future	1	500,000	0.00 Client	Buy
15:31:27	R2037	On 04/02/2021	13.73	Put	Bond Future	1	400,000	0.00 Member	Buy
15:31:27	R2037	On 04/02/2021	13.73	Put	Bond Future	1	400,000	0.00 Client	Sell
15:31:33	R2037	On 04/02/2021	11.97	Call	Bond Future	1	400,000	0.00 Member	Sell
15:31:33	R2037	On 04/02/2021	11.97	Call	Bond Future	1	400,000	0.00 Client	Buy
Total for R2037 Bond Future						22	53,600,000	0.00	
11:35:50	R2040	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Sell
11:35:50	R2040	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
12:07:14	R2040	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
12:07:14	R2040	On 04/02/2021			Bond Future	1	4,000,000	0.00 Client	Sell
Total for R2040 Bond Future						4	16,000,000	0.00	
14:47:34	R2044	On 04/02/2021	10.84	Put	Bond Future	1	1,000,000	0.00 Member	Sell
14:47:34	R2044	On 04/02/2021	9.66	Call	Bond Future	1	1,000,000	0.00 Member	Sell
14:47:34	R2044	On 04/02/2021	10.29	Put	Bond Future	1	1,000,000	0.00 Member	Buy
14:47:34	R2044	On 04/02/2021	9.66	Call	Bond Future	1	1,000,000	0.00 Client	Buy
14:47:34	R2044	On 04/02/2021	10.29	Put	Bond Future	1	1,000,000	0.00 Client	Sell
14:47:34	R2044	On 04/02/2021	10.84	Put	Bond Future	1	1,000,000	0.00 Client	Buy
15:30:54	R2044	On 04/02/2021	10.84	Put	Bond Future	1	1,000,000	0.00 Member	Buy
15:30:54	R2044	On 04/02/2021	10.84	Put	Bond Future	1	1,000,000	0.00 Client	Sell
15:31:00	R2044	On 04/02/2021	10.29	Put	Bond Future	1	1,000,000	0.00 Member	Sell
15:31:00	R2044	On 04/02/2021	10.29	Put	Bond Future	1	1,000,000	0.00 Client	Buy
15:31:07	R2044	On 04/02/2021	9.66	Call	Bond Future	1	1,000,000	0.00 Member	Buy
15:31:07	R2044	On 04/02/2021	9.66	Call	Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						12	12,000,000	0.00	
16:50:48	R209	On 04/02/2021			Bond Future	1	10,200,000	0.00 Member	Sell
16:50:48	R209	On 04/02/2021			Bond Future	1	16,800,000	0.00 Member	Buy
17:26:47	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
17:26:47	R209	On 04/02/2021			Bond Future	1	10,200,000	0.00 Member	Buy
17:26:47	R209	On 04/02/2021			Bond Future	1	10,200,000	0.00 Client	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
17:26:47	R209	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:26:47	R209	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:26:47	R209	On 04/02/2021			Bond Future	1	5,000,000	0.00 Client	Sell
17:26:47	R209	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R209 Bond Future						16	67,200,000	0.00	
Grand Total for all Instruments						138	1,162,220,000	0.00	