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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:18	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
10:26:18	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
10:52:00	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
10:52:00	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
9:09:18	I2029	On 04/02/2021		Bond Future	1	2,400,000	0.00 Member	Sell
9:09:18	I2029	On 04/02/2021		Bond Future	1	2,400,000	0.00 Member	Buy
12:14:52	I2029	On 04/02/2021		Bond Future	1	2,400,000	0.00 Member	Sell
12:14:52	I2029	On 04/02/2021		Bond Future	1	2,400,000	0.00 Client	Buy
Total for I2029 Bond Future					4	9,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:31	I2038	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
11:47:31	I2038	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Buy
12:08:51	I2038	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
12:08:51	I2038	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Buy
Total for I2038 Bond Future						4	60,000,000	0.00	
10:50:26	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
10:50:26	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
11:31:30	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
11:31:30	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Sell
Total for R186 Bond Future						4	1,600,000	0.00	
9:29:12	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Buy
9:29:12	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Sell
12:19:19	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Buy
12:19:19	R2030	On 04/02/2021			Bond Future	1	5,800,000	0.00 Client	Sell
Total for R2030 Bond Future						4	23,200,000	0.00	
10:35:24	R2035	On 04/02/2021			Bond Future	1	4,300,000	0.00 Member	Buy
12:40:38	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
12:42:14	R2035	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
12:42:14	R2035	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
12:42:14	R2035	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
12:42:14	R2035	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
12:42:14	R2035	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
12:42:14	R2035	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
Total for R2035 Bond Future						19	17,200,000	0.00	
13:48:19	R2048	On 04/02/2021			Bond Future	1	52,800,000	0.00 Member	Buy
14:13:55	R2048	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	31,500,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	2,400,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	31,500,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	4,800,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	3,500,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	4,800,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	3,500,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	7,100,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	31,500,000	0.00 Member	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	1,500,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	1,500,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	1,300,000	0.00 Client	Sell
14:24:22	R2048	On 04/02/2021			Bond Future	1	3,500,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	2,400,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	4,800,000	0.00 Member	Buy
14:24:22	R2048	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				25	211,200,000		0.00
	Grand Total for all Instruments				64	322,840,000		0.00