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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:17	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
9:52:17	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
9:54:36	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
9:54:36	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
12:02:47	I2025	On 04/02/2021		Bond Future	1	3,600,000	0.00 Member	Buy
12:02:47	I2025	On 04/02/2021		Bond Future	1	3,600,000	0.00 Member	Sell
13:25:02	I2025	On 04/02/2021		Bond Future	1	3,600,000	0.00 Member	Sell
13:25:02	I2025	On 04/02/2021		Bond Future	1	3,600,000	0.00 Client	Buy
17:14:09	I2025	On 04/02/2021		Bond Future	1	157,100,000	0.00 Member	Sell
17:21:22	I2025	On 04/02/2021		Bond Future	1	146,300,000	0.00 Member	Buy
17:22:19	I2025	On 04/02/2021		Bond Future	1	10,800,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:19	I2025	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Sell
17:22:19	I2025	On 04/02/2021			Bond Future	1	10,800,000	0.00 Client	Buy
17:22:19	I2025	On 04/02/2021			Bond Future	1	146,300,000	0.00 Member	Sell
17:22:19	I2025	On 04/02/2021			Bond Future	1	146,300,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>						<b>11</b>	<b>642,800,000</b>	<b>0.00</b>	
12:36:44	I2029	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
12:36:44	I2029	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
13:25:36	I2029	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
13:25:36	I2029	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>						<b>4</b>	<b>2,800,000</b>	<b>0.00</b>	
12:36:44	I2033	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Buy
12:36:44	I2033	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Sell
13:26:05	I2033	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Sell
13:26:05	I2033	On 04/02/2021			Bond Future	1	2,800,000	0.00 Client	Buy
<b>Total for I2033 Bond Future</b>						<b>4</b>	<b>11,200,000</b>	<b>0.00</b>	
16:40:33	I2038	On 04/02/2021			Bond Future	1	181,300,000	0.00 Member	Buy
16:40:33	I2038	On 04/02/2021			Bond Future	1	181,300,000	0.00 Member	Sell
16:43:04	I2038	On 04/02/2021			Bond Future	1	181,300,000	0.00 Member	Buy
16:43:04	I2038	On 04/02/2021			Bond Future	1	181,300,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>4</b>	<b>725,200,000</b>	<b>0.00</b>	
17:32:25	R186	On 04/02/2021			Bond Future	1	166,700,000	0.00 Member	Sell
17:32:25	R186	On 04/02/2021			Bond Future	1	166,700,000	0.00 Member	Buy
17:53:31	R186	On 04/02/2021			Bond Future	1	166,700,000	0.00 Member	Sell
17:53:31	R186	On 04/02/2021			Bond Future	1	166,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>666,800,000</b>	<b>0.00</b>	
12:36:44	R197	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
12:36:44	R197	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
13:26:49	R197	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
13:26:49	R197	On 04/02/2021			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R197 Bond Future</b>						<b>4</b>	<b>2,400,000</b>	<b>0.00</b>	
15:43:05	R2030	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Buy
15:43:05	R2030	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Sell
15:50:44	R2030	On 04/02/2021			Bond Future	1	4,400,000	0.00 Member	Sell
15:50:44	R2030	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Sell
15:50:44	R2030	On 04/02/2021			Bond Future	1	4,400,000	0.00 Client	Buy
15:50:44	R2030	On 04/02/2021			Bond Future	1	8,600,000	0.00 Client	Buy
15:50:44	R2030	On 04/02/2021			Bond Future	1	8,600,000	0.00 Member	Buy
16:42:30	R2030	On 04/02/2021	9.30	Put	Bond Future	1	74,000,000	0.00 Member	Buy
16:42:30	R2030	On 04/02/2021			Bond Future	1	76,000,000	0.00 Member	Sell
16:42:30	R2030	On 04/02/2021	9.30	Put	Bond Future	1	200,000,000	0.00 Member	Sell
17:48:47	R2030	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	7,000,000	0.00 Client	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	7,000,000	0.00 Member	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	3,000,000	0.00 Member	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	4,700,000	0.00 Member	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	3,500,000	0.00 Client	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	4,700,000	0.00 Client	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	2,400,000	0.00 Client	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	2,400,000	0.00 Member	Sell
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	2,400,000	0.00 Member	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	3,500,000	0.00 Member	Sell
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	3,500,000	0.00 Member	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	105,400,000	0.00 Client	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	105,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	7,000,000	0.00 Member	Sell
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	3,000,000	0.00 Member	Sell
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	3,000,000	0.00 Client	Buy
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	4,700,000	0.00 Member	Sell
17:48:53	R2030	On 04/02/2021	9.30	Put	Bond Future	1	105,400,000	0.00 Member	Sell
17:48:54	R2030	On 04/02/2021	9.30	Put	Bond Future	1	74,000,000	0.00 Client	Buy
17:48:54	R2030	On 04/02/2021	9.30	Put	Bond Future	1	74,000,000	0.00 Member	Sell
17:50:12	R2030	On 04/02/2021			Bond Future	1	28,100,000	0.00 Member	Sell
17:50:12	R2030	On 04/02/2021			Bond Future	1	28,100,000	0.00 Member	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Sell
17:50:12	R2030	On 04/02/2021			Bond Future	1	28,100,000	0.00 Client	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	1,800,000	0.00 Client	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:50:12	R2030	On 04/02/2021			Bond Future	1	2,600,000	0.00 Client	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	2,600,000	0.00 Member	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
17:50:12	R2030	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	40,100,000	0.00 Member	Sell
17:50:12	R2030	On 04/02/2021			Bond Future	1	40,100,000	0.00 Member	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:50:12	R2030	On 04/02/2021			Bond Future	1	40,100,000	0.00 Client	Buy
17:50:13	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:50:13	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Client	Buy
17:50:13	R2030	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
17:50:13	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:50:13	R2030	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>51</b>	<b>1,156,000,000</b>	<b>0.00</b>	
10:24:05	R2035	On 04/02/2021			Bond Future	1	25,800,000	0.00 Member	Sell
10:41:35	R2035	On 04/02/2021			Bond Future	1	7,600,000	0.00 Member	Buy
10:43:33	R2035	On 04/02/2021			Bond Future	1	18,200,000	0.00 Member	Sell
10:43:33	R2035	On 04/02/2021			Bond Future	1	18,200,000	0.00 Member	Buy
10:43:33	R2035	On 04/02/2021			Bond Future	1	7,600,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:43:33	R2035	On 04/02/2021		Bond Future	1	7,600,000	0.00 Client	Buy
10:43:33	R2035	On 04/02/2021		Bond Future	1	18,200,000	0.00 Client	Buy
12:29:13	R2035	On 04/02/2021		Bond Future	1	2,000,000	0.00 Member	Sell
13:11:57	R2035	On 04/02/2021		Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>					<b>9</b>	<b>107,200,000</b>	<b>0.00</b>	
10:56:29	R2044	On 04/02/2021		Bond Future	1	400,000	0.00 Member	Sell
10:56:29	R2044	On 04/02/2021		Bond Future	1	400,000	0.00 Member	Buy
11:26:21	R2044	On 04/02/2021		Bond Future	1	400,000	0.00 Member	Buy
11:26:21	R2044	On 04/02/2021		Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>					<b>4</b>	<b>1,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>99</b>	<b>3,316,040,000</b>	<b>0.00</b>	