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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:17:00	R186 On 06/05/2021	7.30	Put	Bond Future	1	1,517,700,000	0.00 Member	Buy
11:17:00	R186 On 06/05/2021	7.30	Put	Bond Future	1	1,517,700,000	0.00 Member	Sell
11:48:12	R186 On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
11:48:12	R186 On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	10,800,000	0.00 Client	Buy
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	10,800,000	0.00 Member	Sell
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	11,300,000	0.00 Client	Buy
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	11,300,000	0.00 Member	Sell
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	3,000,000	0.00 Client	Buy
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	5,900,000	0.00 Client	Buy
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	3,000,000	0.00 Member	Sell
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	78,200,000	0.00 Member	Sell
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	27,400,000	0.00 Client	Buy
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	35,900,000	0.00 Member	Sell
14:31:41	R186 On 06/05/2021	7.30	Put	Bond Future	1	3,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	35,900,000	0.00 Client	Buy
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	19,100,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	27,400,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	3,500,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	19,100,000	0.00 Client	Buy
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	8,600,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	14,400,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	78,200,000	0.00 Client	Buy
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	5,900,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	14,400,000	0.00 Client	Buy
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	15,000,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	5,600,000	0.00 Member	Sell
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	5,600,000	0.00 Client	Buy
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	8,600,000	0.00 Client	Buy
14:31:41	R186	On 06/05/2021	7.30	Put	Bond Future	1	15,000,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	4,200,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	4,200,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	30,300,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	30,300,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	6,800,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	25,400,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	5,600,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	18,200,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	4,800,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	6,800,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	1,162,500,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	1,162,500,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	5,600,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	18,200,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	25,400,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	14,200,000	0.00 Client	Buy
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	14,200,000	0.00 Member	Sell
14:31:42	R186	On 06/05/2021	7.30	Put	Bond Future	1	4,800,000	0.00 Client	Buy
14:32:15	R186	On 04/02/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Member	Sell
14:32:15	R186	On 04/02/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:42:27	R186	On 04/02/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Member	Buy
14:42:27	R186	On 04/02/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Client	Sell
14:49:34	R186	On 04/02/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Member	Sell
14:49:34	R186	On 04/02/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Member	Buy
14:49:52	R186	On 06/05/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Client	Buy
14:49:52	R186	On 06/05/2021	7.30	Put	Bond Future	1	7,000,000	0.00 Member	Sell
17:37:13	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:37:13	R186	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
17:39:47	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
17:39:47	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
17:39:47	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Sell
17:39:47	R186	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
17:39:47	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
Total for R186 Bond Future						63	6,116,400,000	0.00	
11:48:12	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
11:48:12	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
12:58:18	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
12:58:18	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
14:56:47	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
14:56:47	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2030 Bond Future						6	600,000	0.00	
11:48:12	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
11:48:12	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
12:58:51	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
12:58:51	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
14:57:21	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
14:57:21	R2035	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R2035 Bond Future						6	600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:12	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
11:48:12	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
11:55:25	R2037	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Buy
11:55:25	R2037	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Sell
12:07:51	R2037	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Buy
12:07:51	R2037	On 04/02/2021			Bond Future	1	1,800,000	0.00 Client	Sell
17:39:36	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:39:36	R2037	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
17:42:09	R2037	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:42:09	R2037	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:42:09	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:42:09	R2037	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
17:42:09	R2037	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R2037 Bond Future						13	9,000,000	0.00	
11:48:12	R2040	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
11:48:12	R2040	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
17:58:03	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:58:03	R2040	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
17:58:54	R2040	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
17:58:54	R2040	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Sell
17:58:54	R2040	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
17:58:54	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:58:54	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
Total for R2040 Bond Future						9	3,600,000	0.00	
11:48:12	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
11:48:12	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
17:41:06	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:41:06	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
17:44:07	R2044	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
17:44:07	R2044	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:44:07	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:44:07	R2044	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:44:07	R2044	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R2044 Bond Future						9	2,400,000	0.00	
11:48:12	R2048	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
11:48:12	R2048	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
17:52:24	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:52:24	R2048	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
17:53:28	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:53:28	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
17:53:28	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:53:28	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
17:53:28	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
Total for R2048 Bond Future						9	2,400,000	0.00	
11:55:23	R209	On 04/02/2021			Bond Future	1	21,700,000	0.00 Member	Sell
11:55:23	R209	On 04/02/2021			Bond Future	1	31,800,000	0.00 Member	Buy
12:46:10	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
12:46:10	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
12:46:10	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
12:46:11	R209	On 04/02/2021			Bond Future	1	1,600,000	0.00 Client	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	21,700,000	0.00 Member	Buy
12:46:11	R209	On 04/02/2021			Bond Future	1	21,700,000	0.00 Client	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
12:46:11	R209	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
12:46:11	R209	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	6,800,000	0.00 Client	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	6,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	1,600,000	0.00 Member	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	1,600,000	0.00 Member	Buy
12:46:11	R209	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Sell
12:46:11	R209	On 04/02/2021			Bond Future	1	6,800,000	0.00 Member	Buy
Total for R209 Bond Future						22	127,200,000	0.00	
Grand Total for all Instruments						137	6,262,200,000	0.00	