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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:13:52	IGOV	On 06/05/2021		Index Future	1	30,000	0.00 Member	Buy
10:16:22	IGOV	On 06/05/2021		Index Future	1	30,000	0.00 Client	Sell
Total for IGOV Index Future					2	60,000	0.00	
10:17:15	R186	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Buy
10:17:15	R186	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Sell
10:41:42	R186	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Buy
10:41:42	R186	On 04/02/2021		Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future					4	4,000,000	0.00	
10:16:48	R2035	On 04/02/2021		Bond Future	1	12,600,000	0.00 Member	Sell
10:16:48	R2035	On 04/02/2021		Bond Future	1	12,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:40:47	R2035	On 04/02/2021			Bond Future	1	12,600,000	0.00 Member	Buy
10:40:47	R2035	On 04/02/2021			Bond Future	1	12,600,000	0.00 Client	Sell
Total for R2035 Bond Future						4	50,400,000	0.00	
10:08:59	R209	On 04/11/2021	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:08:59	R209	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Buy
10:08:59	R209	On 04/11/2021	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
10:08:59	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:08:59	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:08:59	R209	On 04/11/2021	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
10:08:59	R209	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Sell
10:08:59	R209	On 04/11/2021	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:22:56	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
10:22:56	R209	On 04/11/2021	12.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
10:23:06	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
10:23:06	R209	On 04/11/2021	10.50	Put	Bond Future	1	100,000,000	0.00 Member	Sell
10:23:20	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Sell
10:23:20	R209	On 04/11/2021	9.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
10:23:38	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
10:23:38	R209	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Sell
10:53:15	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
10:53:15	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
10:53:15	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
10:53:15	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
10:53:15	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
10:55:18	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
10:55:18	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
10:55:18	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
10:55:18	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
10:55:18	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
10:56:00	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Sell
10:56:00	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Buy
10:56:00	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Member	Buy
10:56:00	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:00	R209	On 04/11/2021	9.50	Call	Bond Future	1	50,000,000	0.00 Client	Sell
10:56:44	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Client	Buy
10:56:44	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
10:56:44	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
10:56:44	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
10:56:44	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R209 Bond Future						36	2,100,000,000	0.00	
9:41:31	R214	On 04/02/2021			Bond Future	1	28,100,000	0.00 Member	Buy
9:41:31	R214	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	15,000,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	3,800,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	5,700,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	5,700,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	15,000,000	0.00 Member	Buy
9:57:27	R214	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	5,700,000	0.00 Member	Sell
9:57:27	R214	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				25	112,400,000		0.00
	Grand Total for all Instruments				71	2,266,860,000		0.00