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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/01/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:33	R186	On 04/02/2021			Bond Future	1	300,000,000	0.00 Member	Buy
10:04:33	R186	On 04/02/2021			Bond Future	1	300,000,000	0.00 Member	Sell
12:46:03	R186	On 04/02/2021			Bond Future	1	5,800,000	0.00 Member	Sell
13:28:46	R186	On 04/02/2021			Bond Future	1	5,800,000	0.00 Client	Buy
Total for R186 Bond Future						4	611,600,000	0.00	
14:35:56	R2030	On 06/05/2021	9.25	Put	Bond Future	1	92,400,000	0.00 Member	Buy
14:35:56	R2030	On 06/05/2021	9.35	Put	Bond Future	1	92,400,000	0.00 Member	Buy
14:35:56	R2030	On 06/05/2021			Bond Future	1	66,500,000	0.00 Member	Buy
14:35:56	R2030	On 06/05/2021	9.35	Put	Bond Future	1	250,000,000	0.00 Member	Sell
14:35:56	R2030	On 06/05/2021			Bond Future	1	180,000,000	0.00 Member	Sell
14:35:56	R2030	On 06/05/2021	9.25	Put	Bond Future	1	250,000,000	0.00 Member	Sell
16:14:41	R2030	On 04/02/2021			Bond Future	1	10,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	132,100,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	4,200,000	0.00 Member	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	3,800,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	8,700,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	8,700,000	0.00 Member	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	3,800,000	0.00 Member	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	2,900,000	0.00 Client	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	132,100,000	0.00 Client	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	92,400,000	0.00 Client	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	8,700,000	0.00 Client	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	92,400,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	3,800,000	0.00 Client	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	5,900,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	5,900,000	0.00 Member	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	132,100,000	0.00 Member	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	2,900,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	2,900,000	0.00 Member	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	4,200,000	0.00 Member	Sell
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	4,200,000	0.00 Client	Buy
16:37:10	R2030	On 06/05/2021	9.25	Put	Bond Future	1	5,900,000	0.00 Client	Buy
16:39:45	R2030	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	5,300,000	0.00 Member	Buy
16:40:46	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Client	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Buy
16:40:46	R2030	On 04/02/2021			Bond Future	1	2,100,000	0.00 Client	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Buy
16:40:46	R2030	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
16:40:46	R2030	On 04/02/2021			Bond Future	1	5,300,000	0.00 Client	Sell
16:40:46	R2030	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	95,100,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	95,100,000	0.00 Member	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	6,300,000	0.00 Member	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	66,500,000	0.00 Member	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	66,500,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	95,100,000	0.00 Member	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	6,300,000	0.00 Member	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	6,300,000	0.00 Client	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:52:29	R2030	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
16:52:29	R2030	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	4,200,000	0.00 Member	Sell
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	4,200,000	0.00 Client	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	2,900,000	0.00 Client	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	3,800,000	0.00 Member	Sell
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	5,900,000	0.00 Member	Sell
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	3,800,000	0.00 Member	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	5,900,000	0.00 Member	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	5,900,000	0.00 Client	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	3,800,000	0.00 Client	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	2,900,000	0.00 Member	Sell
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	2,900,000	0.00 Member	Buy
17:04:09	R2030	On 06/05/2021	9.35	Put	Bond Future	1	4,200,000	0.00 Member	Buy
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	132,100,000	0.00 Client	Buy
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	132,100,000	0.00 Member	Buy
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	8,700,000	0.00 Member	Sell
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	8,700,000	0.00 Member	Buy
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	132,100,000	0.00 Member	Sell
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	92,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	8,700,000	0.00 Client	Buy
17:04:10	R2030	On 06/05/2021	9.35	Put	Bond Future	1	92,400,000	0.00 Member	Sell
Total for R2030 Bond Future						79	2,761,200,000	0.00	
10:04:33	R2048	On 04/02/2021			Bond Future	1	400,000,000	0.00 Member	Sell
10:04:33	R2048	On 04/02/2021			Bond Future	1	400,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	800,000,000	0.00	
12:46:03	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
12:46:03	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
15:58:59	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
15:58:59	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R209 Bond Future						4	4,400,000	0.00	
16:11:07	R212	On 04/02/2021			Bond Future	1	26,800,000	0.00 Member	Buy
16:11:07	R212	On 04/02/2021			Bond Future	1	56,900,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	26,800,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	7,100,000	0.00 Client	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	3,600,000	0.00 Client	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	3,800,000	0.00 Client	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	3,600,000	0.00 Member	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	2,900,000	0.00 Client	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	2,300,000	0.00 Client	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	26,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	10,400,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	10,400,000	0.00 Client	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	10,400,000	0.00 Member	Buy
17:36:55	R212	On 04/02/2021			Bond Future	1	7,100,000	0.00 Member	Sell
17:36:55	R212	On 04/02/2021			Bond Future	1	3,600,000	0.00 Member	Sell
Total for R212 Bond Future						22	227,600,000	0.00	
Grand Total for all Instruments						111	4,404,800,000	0.00	