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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:07:28	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
16:07:28	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future					2	20,000	0.00	
9:29:08	GOVI	On 04/02/2021		GOVI	1	1,400,000	0.00 Member	Buy
9:29:08	GOVI	On 06/05/2021		GOVI	1	1,400,000	0.00 Member	Sell
9:29:08	GOVI	On 06/05/2021		GOVI	1	1,080,000	0.00 Member	Buy
9:29:08	GOVI	On 04/02/2021		GOVI	1	1,080,000	0.00 Member	Sell
9:41:27	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
9:41:27	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
14:05:09	GOVI	On 04/02/2021		GOVI	1	200,000	0.00 Member	Sell
14:05:09	GOVI	On 04/02/2021		GOVI	1	120,000	0.00 Member	Buy
14:05:09	GOVI	On 04/02/2021		GOVI	1	120,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:05:09	GOVI	On 04/02/2021			GOVI	1	200,000	0.00 Member	Buy
14:05:09	GOVI	On 04/02/2021			GOVI	1	1,080,000	0.00 Member	Buy
14:05:09	GOVI	On 04/02/2021			GOVI	1	120,000	0.00 Client	Sell
14:05:09	GOVI	On 04/02/2021			GOVI	1	200,000	0.00 Client	Sell
14:05:09	GOVI	On 04/02/2021			GOVI	1	1,080,000	0.00 Client	Sell
14:05:43	GOVI	On 06/05/2021			GOVI	1	200,000	0.00 Member	Sell
14:05:43	GOVI	On 06/05/2021			GOVI	1	200,000	0.00 Member	Buy
14:05:43	GOVI	On 06/05/2021			GOVI	1	120,000	0.00 Member	Sell
14:05:43	GOVI	On 06/05/2021			GOVI	1	200,000	0.00 Client	Buy
14:05:43	GOVI	On 06/05/2021			GOVI	1	120,000	0.00 Client	Buy
14:05:43	GOVI	On 06/05/2021			GOVI	1	1,080,000	0.00 Client	Buy
14:05:43	GOVI	On 06/05/2021			GOVI	1	120,000	0.00 Member	Buy
14:05:43	GOVI	On 06/05/2021			GOVI	1	1,080,000	0.00 Member	Sell
14:05:57	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Client	Sell
14:05:57	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Member	Buy

Total for GOVI GOVI **24** **11,240,000** **0.00**

16:09:34	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	2,000,000,000	0.00 Member	Buy
16:09:34	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	2,000,000,000	0.00 Member	Sell
16:28:06	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	2,000,000,000	0.00 Client	Sell
16:28:06	JIBAR FUTURE	On 15/06/2022			Jibar Tradeable Future	1	2,000,000,000	0.00 Member	Buy

Total for JIBAR FUTURE Jibar Tradeable Future **4** **8,000,000,000** **0.00**

17:14:01	R186	On 04/02/2021			Bond Future	1	9,700,000	0.00 Member	Buy
17:40:12	R186	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	3,800,000	0.00 Member	Buy
17:42:07	R186	On 04/02/2021			Bond Future	1	3,800,000	0.00 Client	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	4,700,000	0.00 Member	Buy
17:42:07	R186	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
17:42:07	R186	On 04/02/2021			Bond Future	1	4,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	4,700,000	0.00 Member	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
17:42:07	R186	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	600,000	0.00 Client	Sell
17:42:07	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
Total for R186 Bond Future						16	38,800,000	0.00	
16:27:57	R2037	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
16:27:57	R2037	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
17:19:14	R2037	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
17:19:14	R2037	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2037 Bond Future						4	3,200,000	0.00	
16:27:57	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
16:27:57	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:19:34	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
17:19:34	R2040	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
Total for R2040 Bond Future						4	800,000	0.00	
11:58:43	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:58:43	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
12:14:57	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
12:14:57	R2048	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
Total for R2048 Bond Future						4	800,000	0.00	
11:48:02	R209	On 04/11/2021	10.50	Put	Bond Future	1	125,000,000	0.00 Member	Buy
11:48:02	R209	On 04/11/2021	12.00	Put	Bond Future	1	125,000,000	0.00 Member	Sell
11:48:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	62,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:02	R209	On 04/11/2021	10.50	Put	Bond Future	1	125,000,000	0.00 Member	Sell
11:48:02	R209	On 04/11/2021	12.00	Put	Bond Future	1	125,000,000	0.00 Member	Buy
11:48:02	R209	On 04/11/2021	9.50	Call	Bond Future	1	62,500,000	0.00 Member	Buy
11:58:43	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
11:58:43	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
12:14:20	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
12:14:20	R209	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Sell
12:46:49	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
12:46:49	R209	On 04/11/2021	12.00	Put	Bond Future	1	125,000,000	0.00 Member	Buy
12:47:00	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
12:47:00	R209	On 04/11/2021	10.50	Put	Bond Future	1	125,000,000	0.00 Member	Sell
12:47:10	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Sell
12:47:10	R209	On 04/11/2021	9.50	Call	Bond Future	1	62,500,000	0.00 Member	Buy
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	2,500,000	0.00 Client	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Client	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:08:27	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:08:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell
13:08:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	2,500,000	0.00 Member	Buy
13:08:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	2,500,000	0.00 Client	Sell
13:08:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:08:28	R209	On 04/11/2021	12.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Client	Buy
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	5,000,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	2,500,000	0.00 Member	Sell
13:10:07	R209	On 04/11/2021	10.50	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,000,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,500,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,000,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,500,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	1,000,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,500,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	25,000,000	0.00 Client	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Buy
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	2,500,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	1,000,000	0.00 Member	Sell
13:12:21	R209	On 04/11/2021	9.50	Call	Bond Future	1	1,000,000	0.00 Member	Sell
Total for R209 Bond Future						85	1,879,400,000	0.00	
10:06:55	R212	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Buy
10:06:55	R212	On 04/02/2021			Bond Future	1	6,500,000	0.00 Member	Sell
11:58:43	R212	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
11:58:43	R212	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
12:11:37	R212	On 04/02/2021			Bond Future	1	3,600,000	0.00 Member	Sell
12:11:37	R212	On 04/02/2021			Bond Future	1	3,600,000	0.00 Client	Buy
12:11:37	R212	On 04/02/2021			Bond Future	1	3,600,000	0.00 Member	Buy
12:11:38	R212	On 04/02/2021			Bond Future	1	2,900,000	0.00 Member	Sell
12:11:38	R212	On 04/02/2021			Bond Future	1	2,900,000	0.00 Client	Buy
12:12:34	R212	On 04/02/2021			Bond Future	1	500,000	0.00 Client	Buy
12:12:34	R212	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
Total for R212 Bond Future						11	28,000,000	0.00	
11:58:43	R214	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
11:58:43	R214	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
12:15:38	R214	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
12:15:38	R214	On 04/02/2021			Bond Future	1	1,300,000	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				4	5,200,000		0.00
	Grand Total for all Instruments				158	9,967,460,000		0.00