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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/11/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:39:51	ALBI	On 04/02/2021		Index Future	1	260,000	0.00 Member	Buy
16:39:51	ALBI	On 04/02/2021		Index Future	1	260,000	0.00 Client	Sell
Total for ALBI Index Future					2	520,000	0.00	
15:04:50	ES42	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Buy
15:04:50	ES42	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Sell
15:46:38	ES42	On 04/02/2021		Bond Future	1	1,000,000	0.00 Member	Buy
15:46:38	ES42	On 04/02/2021		Bond Future	1	1,000,000	0.00 Client	Sell
Total for ES42 Bond Future					4	4,000,000	0.00	
10:16:07	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
10:16:07	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:39	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Client	Sell
10:31:39	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Member	Buy
13:34:42	GOVI	On 04/02/2021			GOVI	1	280,000	0.00 Member	Buy
13:34:42	GOVI	On 04/02/2021			GOVI	1	280,000	0.00 Member	Sell
Total for GOVI GOVI						6	600,000	0.00	
14:06:45	I2050	On 04/02/2021			Bond Future	1	146,100,000	0.00 Member	Sell
14:06:45	I2050	On 04/02/2021			Bond Future	1	146,100,000	0.00 Member	Buy
17:06:58	I2050	On 04/02/2021			Bond Future	1	146,100,000	0.00 Member	Buy
17:06:58	I2050	On 04/02/2021			Bond Future	1	146,100,000	0.00 Client	Sell
Total for I2050 Bond Future						4	584,400,000	0.00	
10:53:31	R186	On 04/02/2021			Bond Future	1	3,500,000	0.00 Member	Sell
11:55:48	R186	On 04/02/2021			Bond Future	1	3,500,000	0.00 Client	Buy
15:04:50	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
15:04:50	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Sell
15:43:15	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Member	Buy
15:43:15	R186	On 04/02/2021			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R186 Bond Future						6	35,000,000	0.00	
14:52:32	R2023	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
14:52:32	R2023	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Buy
15:09:42	R2023	On 04/02/2021			Bond Future	1	600,000	0.00 Member	Sell
15:09:42	R2023	On 04/02/2021			Bond Future	1	600,000	0.00 Client	Buy
Total for R2023 Bond Future						4	2,400,000	0.00	
8:49:28	R2030	On 04/02/2021			Bond Future	1	13,000,000	0.00 Member	Sell
10:47:05	R2030	On 04/02/2021			Bond Future	1	13,000,000	0.00 Client	Buy
14:52:32	R2030	On 04/02/2021			Bond Future	1	29,400,000	0.00 Member	Buy
14:52:32	R2030	On 04/02/2021			Bond Future	1	29,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:44	R2030	On 04/02/2021			Bond Future	1	29,400,000	0.00 Client	Sell
15:20:44	R2030	On 04/02/2021			Bond Future	1	29,400,000	0.00 Member	Buy
Total for R2030 Bond Future						6	143,600,000	0.00	
8:49:28	R2032	On 04/02/2021			Bond Future	1	25,000,000	0.00 Member	Buy
10:47:30	R2032	On 04/02/2021			Bond Future	1	25,000,000	0.00 Client	Sell
14:52:32	R2032	On 04/02/2021			Bond Future	1	26,800,000	0.00 Member	Buy
14:52:32	R2032	On 04/02/2021			Bond Future	1	26,800,000	0.00 Member	Sell
15:26:56	R2032	On 04/02/2021			Bond Future	1	26,800,000	0.00 Member	Buy
15:26:56	R2032	On 04/02/2021			Bond Future	1	26,800,000	0.00 Client	Sell
Total for R2032 Bond Future						6	157,200,000	0.00	
8:49:28	R2035	On 04/02/2021			Bond Future	1	12,000,000	0.00 Member	Sell
10:48:00	R2035	On 04/02/2021			Bond Future	1	12,000,000	0.00 Client	Buy
13:17:58	R2035	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
13:17:58	R2035	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
14:52:32	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Buy
14:52:32	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Sell
15:30:39	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Client	Sell
15:30:39	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Buy
Total for R2035 Bond Future						8	81,600,000	0.00	
14:52:32	R2037	On 04/02/2021			Bond Future	1	26,500,000	0.00 Member	Buy
14:52:32	R2037	On 04/02/2021			Bond Future	1	26,500,000	0.00 Member	Sell
15:35:44	R2037	On 04/02/2021			Bond Future	1	26,500,000	0.00 Client	Sell
15:35:44	R2037	On 04/02/2021			Bond Future	1	26,500,000	0.00 Member	Buy
Total for R2037 Bond Future						4	106,000,000	0.00	
14:52:32	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Member	Buy
14:52:32	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:35:57	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Client	Sell
15:35:57	R2040	On 04/02/2021			Bond Future	1	12,000,000	0.00 Member	Buy
Total for R2040 Bond Future						4	48,000,000	0.00	
15:04:50	R2044	On 04/02/2021			Bond Future	1	9,400,000	0.00 Member	Buy
15:04:50	R2044	On 04/02/2021			Bond Future	1	9,400,000	0.00 Member	Sell
15:39:04	R2044	On 04/02/2021			Bond Future	1	9,400,000	0.00 Member	Buy
15:39:04	R2044	On 04/02/2021			Bond Future	1	9,400,000	0.00 Client	Sell
Total for R2044 Bond Future						4	37,600,000	0.00	
13:17:58	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
13:17:58	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:52:32	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Sell
14:52:32	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Buy
15:11:30	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Member	Sell
15:11:30	R2048	On 04/02/2021			Bond Future	1	2,800,000	0.00 Client	Buy
16:20:55	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
16:20:55	R2048	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:31:54	R2048	On 04/02/2021			Bond Future	1	4,000,000	0.00 Client	Buy
16:31:54	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Client	Buy
16:31:54	R2048	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Sell
16:31:54	R2048	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:31:54	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2048 Bond Future						13	33,200,000	0.00	
14:52:32	R209	On 04/02/2021			Bond Future	1	3,700,000	0.00 Member	Sell
14:52:32	R209	On 04/02/2021			Bond Future	1	3,700,000	0.00 Member	Buy
15:13:46	R209	On 04/02/2021			Bond Future	1	3,700,000	0.00 Client	Buy
15:13:46	R209	On 04/02/2021			Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						4	14,800,000	0.00	
14:52:32	R214	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:52:32	R214	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
15:18:09	R214	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Buy
15:18:09	R214	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R214 Bond Future						4	5,600,000	0.00	
Grand Total for all Instruments						79	1,254,520,000	0.00	