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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,999,000,000	0.00 Member	Sell
18:07:52	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					7	18,000,000,000	0.00	
9:50:47	R186	On 04/02/2021		Bond Future	1	8,400,000	0.00 Member	Buy
9:50:47	R186	On 04/02/2021		Bond Future	1	900,000	0.00 Member	Sell
9:57:09	R186	On 04/02/2021		Bond Future	1	7,500,000	0.00 Member	Buy
9:57:09	R186	On 04/02/2021		Bond Future	1	7,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:09	R186	On 04/02/2021			Bond Future	1	7,500,000	0.00 Member	Sell
9:57:09	R186	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
9:57:09	R186	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Sell
15:22:32	R186	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
15:22:32	R186	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Sell
15:27:14	R186	On 04/02/2021			Bond Future	1	140,000,000	0.00 Member	Buy
15:27:14	R186	On 04/02/2021			Bond Future	1	140,000,000	0.00 Member	Sell
15:29:57	R186	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
15:29:57	R186	On 04/02/2021			Bond Future	1	4,000,000	0.00 Client	Sell
16:07:43	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Sell
16:07:43	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:24:04	R186	On 04/02/2021			Bond Future	1	140,000,000	0.00 Member	Buy
16:24:04	R186	On 04/02/2021			Bond Future	1	140,000,000	0.00 Client	Sell
16:43:11	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:43:11	R186	On 04/02/2021			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R186 Bond Future						19	689,600,000	0.00	
15:27:14	R2030	On 04/02/2021			Bond Future	1	258,000,000	0.00 Member	Buy
15:27:14	R2030	On 04/02/2021			Bond Future	1	258,000,000	0.00 Member	Sell
16:07:43	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Sell
16:07:43	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:09:40	R2030	On 04/02/2021			Bond Future	1	258,000,000	0.00 Member	Buy
16:09:40	R2030	On 04/02/2021			Bond Future	1	258,000,000	0.00 Client	Sell
16:43:18	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:43:18	R2030	On 04/02/2021			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2030 Bond Future						8	1,112,000,000	0.00	
15:22:32	R2032	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
15:22:32	R2032	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Sell
15:27:14	R2032	On 04/02/2021			Bond Future	1	268,000,000	0.00 Member	Buy
15:27:14	R2032	On 04/02/2021			Bond Future	1	268,000,000	0.00 Member	Sell
15:32:07	R2032	On 04/02/2021			Bond Future	1	1,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:07	R2032	On 04/02/2021			Bond Future	1	1,200,000	0.00 Member	Buy
16:14:17	R2032	On 04/02/2021			Bond Future	1	268,000,000	0.00 Member	Buy
16:14:17	R2032	On 04/02/2021			Bond Future	1	268,000,000	0.00 Client	Sell
Total for R2032 Bond Future						8	1,076,800,000	0.00	
9:50:47	R2035	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Sell
9:50:47	R2035	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Buy
9:50:47	R2035	On 04/02/2021			Bond Future	1	3,400,000	0.00 Member	Buy
9:50:47	R2035	On 04/02/2021			Bond Future	1	3,400,000	0.00 Member	Sell
9:54:58	R2035	On 04/02/2021			Bond Future	1	3,400,000	0.00 Member	Buy
9:54:58	R2035	On 04/02/2021			Bond Future	1	3,400,000	0.00 Client	Sell
15:27:14	R2035	On 04/02/2021			Bond Future	1	192,000,000	0.00 Member	Buy
15:27:14	R2035	On 04/02/2021			Bond Future	1	192,000,000	0.00 Member	Sell
15:30:48	R2035	On 04/02/2021			Bond Future	1	8,000,000	0.00 Client	Sell
15:30:48	R2035	On 04/02/2021			Bond Future	1	8,000,000	0.00 Member	Buy
16:16:30	R2035	On 04/02/2021			Bond Future	1	192,000,000	0.00 Member	Buy
16:16:30	R2035	On 04/02/2021			Bond Future	1	192,000,000	0.00 Client	Sell
Total for R2035 Bond Future						12	813,600,000	0.00	
15:27:14	R2037	On 04/02/2021			Bond Future	1	149,000,000	0.00 Member	Buy
15:27:14	R2037	On 04/02/2021			Bond Future	1	149,000,000	0.00 Member	Sell
16:18:08	R2037	On 04/02/2021			Bond Future	1	149,000,000	0.00 Member	Buy
16:18:08	R2037	On 04/02/2021			Bond Future	1	149,000,000	0.00 Client	Sell
Total for R2037 Bond Future						4	596,000,000	0.00	
13:57:47	R2040	On 04/02/2021			Bond Future	1	150,000,000	0.00 Member	Buy
13:57:47	R2040	On 04/02/2021			Bond Future	1	150,000,000	0.00 Member	Sell
14:51:53	R2040	On 04/02/2021			Bond Future	1	150,000,000	0.00 Member	Sell
14:51:53	R2040	On 04/02/2021			Bond Future	1	150,000,000	0.00 Client	Buy
15:27:14	R2040	On 04/02/2021			Bond Future	1	46,000,000	0.00 Member	Buy
15:27:14	R2040	On 04/02/2021			Bond Future	1	46,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:32	R2040	On 04/02/2021			Bond Future	1	46,000,000	0.00 Member	Buy
16:20:32	R2040	On 04/02/2021			Bond Future	1	46,000,000	0.00 Client	Sell
Total for R2040 Bond Future						8	784,000,000	0.00	
9:02:49	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Sell
9:02:49	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
15:31:26	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
15:31:26	R2044	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2044 Bond Future						4	8,800,000	0.00	
13:18:04	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
13:18:04	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:22:21	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
15:22:21	R2048	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
15:27:14	R2048	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:27:14	R2048	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:22:41	R2048	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Buy
16:22:41	R2048	On 04/02/2021			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2048 Bond Future						8	8,400,000	0.00	
13:18:04	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
13:18:04	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
15:21:51	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
15:21:51	R209	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
Total for R209 Bond Future						4	3,200,000	0.00	
13:18:04	R212	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
13:18:04	R212	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
15:21:09	R212	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Sell
15:21:09	R212	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R212 Bond Future						4	1,200,000	0.00	
13:18:04	R214	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
13:18:04	R214	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
15:22:59	R214	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Sell
15:22:59	R214	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
Total for R214 Bond Future						4	800,000	0.00	
Grand Total for all Instruments						90	23,094,400,000	0.00	