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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:12:15	I2033	On 06/05/2021		Bond Future	1	32,500,000	0.00 Member	Buy
13:12:15	I2033	On 06/05/2021		Bond Future	1	50,500,000	0.00 Member	Sell
16:27:51	I2033	On 06/05/2021		Bond Future	1	18,000,000	0.00 Member	Buy
16:27:51	I2033	On 06/05/2021		Bond Future	1	32,500,000	0.00 Client	Buy
16:27:51	I2033	On 06/05/2021		Bond Future	1	18,000,000	0.00 Member	Sell
16:27:51	I2033	On 06/05/2021		Bond Future	1	18,000,000	0.00 Client	Buy
16:27:51	I2033	On 06/05/2021		Bond Future	1	32,500,000	0.00 Member	Sell
Total for I2033 Bond Future					7	202,000,000	0.00	
13:01:52	IGOV	On 06/05/2021		Index Future	1	1,500,000	0.00 Member	Sell
13:01:52	IGOV	On 04/02/2021		Index Future	1	1,500,000	0.00 Member	Buy
13:39:26	IGOV	On 06/05/2021		Index Future	1	1,500,000	0.00 Member	Buy
13:39:26	IGOV	On 04/02/2021		Index Future	1	1,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:42:00	IGOV	On 04/02/2021			Index Future	1	1,500,000	0.00 Member	Buy
13:42:00	IGOV	On 06/05/2021			Index Future	1	1,500,000	0.00 Member	Sell
13:42:00	IGOV	On 06/05/2021			Index Future	1	1,500,000	0.00 Client	Buy
13:42:00	IGOV	On 04/02/2021			Index Future	1	1,500,000	0.00 Client	Sell
Total for IGOV Index Future						8	12,000,000	0.00	
9:18:50	R186	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Sell
9:18:50	R186	On 06/05/2021			Bond Future	1	6,200,000	0.00 Client	Buy
10:04:18	R186	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Sell
10:04:18	R186	On 06/05/2021			Bond Future	1	6,200,000	0.00 Client	Buy
10:27:23	R186	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Buy
10:27:23	R186	On 06/05/2021			Bond Future	1	6,200,000	0.00 Client	Sell
16:37:27	R186	On 06/05/2021			Bond Future	1	1,000,000,000	0.00 Member	Buy
16:37:27	R186	On 06/05/2021			Bond Future	1	801,400,000	0.00 Member	Sell
17:17:24	R186	On 06/05/2021			Bond Future	1	51,400,000	0.00 Member	Sell
17:17:24	R186	On 06/05/2021			Bond Future	1	51,400,000	0.00 Client	Sell
17:17:24	R186	On 06/05/2021			Bond Future	1	51,400,000	0.00 Member	Buy
17:17:25	R186	On 06/05/2021			Bond Future	1	16,500,000	0.00 Client	Sell
17:17:25	R186	On 06/05/2021			Bond Future	1	16,500,000	0.00 Member	Buy
17:17:25	R186	On 06/05/2021			Bond Future	1	103,300,000	0.00 Member	Sell
17:17:25	R186	On 06/05/2021			Bond Future	1	16,500,000	0.00 Member	Sell
17:17:25	R186	On 06/05/2021			Bond Future	1	27,400,000	0.00 Member	Buy
17:17:25	R186	On 06/05/2021			Bond Future	1	27,400,000	0.00 Client	Sell
17:17:25	R186	On 06/05/2021			Bond Future	1	27,400,000	0.00 Member	Sell
17:17:25	R186	On 06/05/2021			Bond Future	1	103,300,000	0.00 Member	Buy
17:17:25	R186	On 06/05/2021			Bond Future	1	103,300,000	0.00 Client	Sell
17:17:26	R186	On 06/05/2021			Bond Future	1	801,400,000	0.00 Member	Buy
17:17:26	R186	On 06/05/2021			Bond Future	1	801,400,000	0.00 Client	Sell
Total for R186 Bond Future						22	4,037,200,000	0.00	
10:43:12	R2023	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
10:43:12	R2023	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:02	R2023	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
11:04:02	R2023	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Buy
16:37:27	R2023	On 06/05/2021			Bond Future	1	325,000,000	0.00 Member	Sell
16:37:27	R2023	On 06/05/2021			Bond Future	1	1,000,000,000	0.00 Member	Sell
16:37:27	R2023	On 06/05/2021			Bond Future	1	260,400,000	0.00 Member	Buy
16:37:27	R2023	On 06/05/2021			Bond Future	1	801,400,000	0.00 Member	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	33,600,000	0.00 Member	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	5,400,000	0.00 Member	Sell
17:07:15	R2023	On 06/05/2021			Bond Future	1	5,400,000	0.00 Member	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	16,700,000	0.00 Member	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	8,900,000	0.00 Member	Sell
17:07:15	R2023	On 06/05/2021			Bond Future	1	8,900,000	0.00 Client	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	16,700,000	0.00 Member	Sell
17:07:15	R2023	On 06/05/2021			Bond Future	1	260,400,000	0.00 Client	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	16,700,000	0.00 Client	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	8,900,000	0.00 Member	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	33,600,000	0.00 Member	Sell
17:07:15	R2023	On 06/05/2021			Bond Future	1	33,600,000	0.00 Client	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	5,400,000	0.00 Client	Buy
17:07:15	R2023	On 06/05/2021			Bond Future	1	260,400,000	0.00 Member	Sell
17:19:56	R2023	On 06/05/2021			Bond Future	1	51,400,000	0.00 Member	Sell
17:19:56	R2023	On 06/05/2021			Bond Future	1	27,400,000	0.00 Member	Sell
17:19:56	R2023	On 06/05/2021			Bond Future	1	51,400,000	0.00 Member	Buy
17:19:56	R2023	On 06/05/2021			Bond Future	1	27,400,000	0.00 Client	Buy
17:19:56	R2023	On 06/05/2021			Bond Future	1	27,400,000	0.00 Member	Buy
17:19:56	R2023	On 06/05/2021			Bond Future	1	51,400,000	0.00 Client	Buy
17:19:57	R2023	On 06/05/2021			Bond Future	1	103,300,000	0.00 Member	Buy
17:19:57	R2023	On 06/05/2021			Bond Future	1	16,500,000	0.00 Member	Buy
17:19:57	R2023	On 06/05/2021			Bond Future	1	103,300,000	0.00 Member	Sell
17:19:57	R2023	On 06/05/2021			Bond Future	1	103,300,000	0.00 Client	Buy
17:19:57	R2023	On 06/05/2021			Bond Future	1	16,500,000	0.00 Member	Sell
17:19:57	R2023	On 06/05/2021			Bond Future	1	801,400,000	0.00 Member	Sell
17:19:57	R2023	On 06/05/2021			Bond Future	1	801,400,000	0.00 Client	Buy
17:19:57	R2023	On 06/05/2021			Bond Future	1	16,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						36	5,322,800,000	0.00	
16:26:16	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
16:51:31	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
16:55:27	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
16:55:27	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Buy
Total for R2030 Bond Future						4	17,600,000	0.00	
11:54:00	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Buy
11:54:00	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Sell
13:18:35	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Client	Buy
13:18:35	R2040	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R2040 Bond Future						4	26,000,000	0.00	
11:54:00	R209	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Sell
11:54:00	R209	On 06/05/2021			Bond Future	1	6,800,000	0.00 Member	Buy
12:11:48	R209	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Sell
12:11:48	R209	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy
12:11:48	R209	On 06/05/2021			Bond Future	1	4,200,000	0.00 Member	Buy
12:11:48	R209	On 06/05/2021			Bond Future	1	2,600,000	0.00 Client	Sell
12:11:48	R209	On 06/05/2021			Bond Future	1	4,200,000	0.00 Client	Sell
Total for R209 Bond Future						7	27,200,000	0.00	
11:54:00	R214	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
13:19:03	R214	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
13:20:17	R214	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Sell
13:20:17	R214	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	40,000,000		0.00
	Grand Total for all Instruments				92	9,684,800,000		0.00