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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
12:40:27	GOVI	On 06/05/2021		GOVI	1	90,000	0.00 Member	Sell	
12:40:27	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy	
12:47:45	GOVI	On 06/05/2021		GOVI	1	40,000	0.00 Member	Buy	
12:47:45	GOVI	On 06/05/2021		GOVI	1	40,000	0.00 Member	Buy	
12:47:45	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell	
12:47:45	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Buy	
12:47:45	GOVI	On 06/05/2021		GOVI	1	40,000	0.00 Member	Sell	
12:47:45	GOVI	On 06/05/2021		GOVI	1	40,000	0.00 Client	Buy	
12:47:45	GOVI	On 06/05/2021		GOVI	1	40,000	0.00 Member	Sell	
12:47:45	GOVI	On 06/05/2021		GOVI	1	40,000	0.00 Client	Buy	
Total for GOVI GOVI					10	360,000	0.00		
9:26:15	R2030	On 05/08/2021	9.75	Put	Bond Future	1	2,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:26:15	R2030	On 05/08/2021	8.83	Call	Bond Future	1	2,900,000	0.00 Client	Sell
9:26:15	R2030	On 05/08/2021	8.83	Call	Bond Future	1	2,900,000	0.00 Client	Buy
9:26:15	R2030	On 05/08/2021	10.15	Put	Bond Future	1	2,900,000	0.00 Client	Sell
9:26:15	R2030	On 05/08/2021	10.15	Put	Bond Future	1	2,900,000	0.00 Client	Buy
9:26:15	R2030	On 05/08/2021	9.75	Put	Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2030 Bond Future						6	17,400,000	0.00	
11:47:42	R2035	On 06/05/2021			Bond Future	1	100,000,000	0.00 Member	Sell
11:49:09	R2035	On 06/05/2021			Bond Future	1	64,300,000	0.00 Member	Buy
11:49:55	R2035	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
11:49:55	R2035	On 06/05/2021			Bond Future	1	34,300,000	0.00 Member	Sell
11:49:55	R2035	On 06/05/2021			Bond Future	1	34,300,000	0.00 Client	Buy
11:49:55	R2035	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
11:49:55	R2035	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Buy
11:49:55	R2035	On 06/05/2021			Bond Future	1	34,300,000	0.00 Member	Buy
11:49:55	R2035	On 06/05/2021			Bond Future	1	64,300,000	0.00 Member	Sell
11:49:55	R2035	On 06/05/2021			Bond Future	1	64,300,000	0.00 Client	Buy
16:12:55	R2035	On 06/05/2021			Bond Future	1	79,500,000	0.00 Member	Buy
16:22:31	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:31:15	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell
16:31:15	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
16:31:15	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
16:31:15	R2035	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
16:31:15	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Sell
16:31:15	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
16:31:16	R2035	On 06/05/2021			Bond Future	1	32,200,000	0.00 Member	Buy
16:31:16	R2035	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy
16:31:16	R2035	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Buy
16:31:16	R2035	On 06/05/2021			Bond Future	1	32,200,000	0.00 Client	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	2,800,000	0.00 Client	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	4,600,000	0.00 Client	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	32,200,000	0.00 Member	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	6,300,000	0.00 Member	Buy
16:31:16	R2035	On 06/05/2021			Bond Future	1	6,300,000	0.00 Client	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	6,300,000	0.00 Member	Sell
16:31:16	R2035	On 06/05/2021			Bond Future	1	2,900,000	0.00 Client	Sell
16:31:17	R2035	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Sell
16:31:17	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Sell
16:31:17	R2035	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:31:17	R2035	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:31:17	R2035	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:31:17	R2035	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:31:17	R2035	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
16:31:17	R2035	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R2035 Bond Future						41	718,000,000	0.00	
16:43:27	R2037	On 06/05/2021			Bond Future	1	60,700,000	0.00 Member	Buy
16:43:27	R2037	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	32,600,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	6,300,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	32,600,000	0.00 Client	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	4,600,000	0.00 Client	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	13,900,000	0.00 Member	Buy
17:02:21	R2037	On 06/05/2021			Bond Future	1	13,900,000	0.00 Client	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	13,900,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
17:02:21	R2037	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
17:02:21	R2037	On 06/05/2021			Bond Future	1	32,600,000	0.00 Member	Buy
17:02:21	R2037	On 06/05/2021			Bond Future	1	6,300,000	0.00 Member	Buy
17:02:21	R2037	On 06/05/2021			Bond Future	1	6,300,000	0.00 Client	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Sell
17:02:21	R2037	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell
17:02:22	R2037	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
17:02:22	R2037	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2037 Bond Future						22	242,800,000	0.00	
9:33:30	R2040	On 06/05/2021			Bond Future	1	99,600,000	0.00 Member	Sell
9:48:30	R2040	On 06/05/2021			Bond Future	1	30,800,000	0.00 Member	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	3,200,000	0.00 Client	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	3,200,000	0.00 Member	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	30,800,000	0.00 Client	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Client	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	3,200,000	0.00 Member	Sell
10:01:23	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Sell
10:01:23	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	64,000,000	0.00 Member	Buy
10:01:23	R2040	On 06/05/2021			Bond Future	1	30,800,000	0.00 Member	Sell
10:01:23	R2040	On 06/05/2021			Bond Future	1	64,000,000	0.00 Member	Sell
10:01:23	R2040	On 06/05/2021			Bond Future	1	64,000,000	0.00 Client	Buy
16:38:19	R2040	On 06/05/2021			Bond Future	1	251,700,000	0.00 Member	Buy
16:38:19	R2040	On 06/05/2021			Bond Future	1	199,200,000	0.00 Member	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	20,100,000	0.00 Member	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	199,200,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	199,200,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	24,800,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	24,800,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	24,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	20,100,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
17:22:12	R2040	On 06/05/2021			Bond Future	1	20,100,000	0.00 Client	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
17:22:12	R2040	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R2040 Bond Future						35	1,405,200,000	0.00	
16:38:19	R2044	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:19:35	R2044	On 06/05/2021			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2044 Bond Future						2	4,600,000	0.00	
Grand Total for all Instruments						116	2,388,360,000	0.00	