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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:05	GOVI	On 06/05/2021		GOVI	1	300,000	0.00 Member	Buy
15:53:05	GOVI	On 05/08/2021		GOVI	1	300,000	0.00 Member	Sell
16:05:56	GOVI	On 06/05/2021		GOVI	1	80,000	0.00 Member	Buy
16:05:56	GOVI	On 05/08/2021		GOVI	1	80,000	0.00 Member	Sell
16:16:42	GOVI	On 06/05/2021		GOVI	1	300,000	0.00 Client	Sell
16:18:10	GOVI	On 05/08/2021		GOVI	1	300,000	0.00 Client	Buy
16:30:45	GOVI	On 06/05/2021		GOVI	1	30,000	0.00 Member	Sell
16:31:27	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Buy
16:32:30	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy
16:32:30	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Sell
16:32:30	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Sell
16:32:30	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
16:32:30	GOVI	On 06/05/2021		GOVI	1	30,000	0.00 Member	Buy
16:32:30	GOVI	On 06/05/2021		GOVI	1	30,000	0.00 Member	Sell
16:32:30	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:30	GOVI	On 06/05/2021			GOVI	1	30,000	0.00 Client	Sell
16:32:30	GOVI	On 06/05/2021			GOVI	1	30,000	0.00 Member	Buy
16:32:30	GOVI	On 06/05/2021			GOVI	1	30,000	0.00 Client	Sell
16:32:30	GOVI	On 06/05/2021			GOVI	1	10,000	0.00 Member	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Sell
16:34:14	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Client	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Client	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Client	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Sell
16:34:14	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Client	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Member	Sell
16:34:14	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Member	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Buy
16:34:14	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Member	Sell
Total for GOVI GOVI						30	1,840,000	0.00	
15:57:40	I2033	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Sell
15:57:40	I2033	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Buy
16:53:01	I2033	On 05/08/2021			Bond Future	1	6,100,000	0.00 Client	Buy
16:53:01	I2033	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Sell
Total for I2033 Bond Future						4	24,400,000	0.00	
10:30:21	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
10:30:21	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
11:43:05	R186	On 06/05/2021			Bond Future	1	22,000,000	0.00 Client	Buy
11:43:05	R186	On 06/05/2021			Bond Future	1	22,000,000	0.00 Member	Sell
11:44:44	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
11:44:44	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:27:25	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:27:25	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						8	194,000,000	0.00	
16:58:24	R202	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
16:58:24	R202	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
17:13:40	R202	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
17:13:40	R202	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R202 Bond Future						4	14,000,000	0.00	
12:18:44	R2040	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Buy
12:18:44	R2040	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Sell
12:34:05	R2040	On 06/05/2021			Bond Future	1	7,900,000	0.00 Member	Sell
12:34:05	R2040	On 06/05/2021			Bond Future	1	25,900,000	0.00 Member	Buy
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	7,900,000	0.00 Client	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,900,000	0.00 Client	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
13:59:22	R2040	On 06/05/2021			Bond Future	1	12,600,000	0.00 Client	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	12,600,000	0.00 Member	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Buy
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Client	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	900,000	0.00 Client	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Buy
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	7,900,000	0.00 Member	Buy
13:59:22	R2040	On 06/05/2021			Bond Future	1	1,600,000	0.00 Member	Sell
13:59:22	R2040	On 06/05/2021			Bond Future	1	12,600,000	0.00 Member	Buy
16:07:18	R2040	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy
16:07:18	R2040	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Sell
16:22:51	R2040	On 06/05/2021			Bond Future	1	2,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:22:51	R2040	On 06/05/2021			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2040 Bond Future						25	165,800,000	0.00	
12:18:44	R2044	On 06/05/2021			Bond Future	1	38,800,000	0.00 Member	Buy
12:18:44	R2044	On 06/05/2021			Bond Future	1	38,800,000	0.00 Member	Sell
12:34:25	R2044	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
12:34:25	R2044	On 06/05/2021			Bond Future	1	38,800,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	5,400,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	5,400,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	5,400,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	12,900,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	12,900,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	8,100,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Buy
14:01:39	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	8,100,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	8,100,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	12,900,000	0.00 Member	Sell
14:01:39	R2044	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Sell
16:07:18	R2044	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
16:07:18	R2044	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
16:23:09	R2044	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Sell
16:23:09	R2044	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:37	R2044	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
17:17:37	R2044	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
Total for R2044 Bond Future						33	239,800,000	0.00	
11:43:05	R2048	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
11:43:05	R2048	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	30,000,000	0.00	
11:43:05	R213	On 06/05/2021			Bond Future	1	40,000,000	0.00 Client	Sell
11:43:05	R213	On 06/05/2021			Bond Future	1	40,000,000	0.00 Member	Buy
Total for R213 Bond Future						2	80,000,000	0.00	
Grand Total for all Instruments						108	749,840,000	0.00	