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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:27	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Buy
10:11:20	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Buy
10:54:59	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Client	Sell
10:56:12	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>100,000</b>	<b>0.00</b>	
13:13:20	I2025	On 05/08/2021		Bond Future	1	8,000,000	0.00 Member	Buy
13:13:20	I2025	On 05/08/2021		Bond Future	1	8,000,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>16,000,000</b>	<b>0.00</b>	
10:37:33	R186	On 05/08/2021		Bond Future	1	102,400,000	0.00 Member	Buy
10:37:33	R186	On 05/08/2021		Bond Future	1	900,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	48,100,000	0.00 Member	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	48,100,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	20,400,000	0.00 Member	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	21,400,000	0.00 Member	Buy
11:23:09	R186	On 05/08/2021			Bond Future	1	9,200,000	0.00 Member	Buy
11:23:09	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
11:23:09	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	20,400,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	48,100,000	0.00 Member	Buy
11:23:09	R186	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
11:23:09	R186	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	21,400,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	9,200,000	0.00 Client	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	21,400,000	0.00 Member	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	9,200,000	0.00 Member	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
11:23:09	R186	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
11:23:09	R186	On 05/08/2021			Bond Future	1	20,400,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>22</b>	<b>409,600,000</b>	<b>0.00</b>	
10:37:33	R2023	On 05/08/2021			Bond Future	1	22,600,000	0.00 Member	Buy
10:37:33	R2023	On 05/08/2021			Bond Future	1	22,600,000	0.00 Member	Sell
11:21:33	R2023	On 05/08/2021			Bond Future	1	22,600,000	0.00 Member	Buy
11:21:33	R2023	On 05/08/2021			Bond Future	1	22,600,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>90,400,000</b>	<b>0.00</b>	
10:48:08	R2030	On 05/08/2021			Bond Future	1	123,700,000	0.00 Member	Buy
10:48:08	R2030	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	108,600,000	0.00 Member	Buy
11:24:46	R2030	On 05/08/2021			Bond Future	1	108,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
11:24:46	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Buy
11:24:46	R2030	On 05/08/2021			Bond Future	1	7,100,000	0.00 Client	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
11:24:46	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
11:24:46	R2030	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	108,600,000	0.00 Client	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
11:24:46	R2030	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Buy
12:26:46	R2030	On 04/11/2021			Bond Future	1	9,000,000	0.00 Member	Buy
12:26:46	R2030	On 04/11/2021			Bond Future	1	9,000,000	0.00 Member	Sell
13:04:54	R2030	On 04/11/2021			Bond Future	1	9,000,000	0.00 Member	Sell
13:04:54	R2030	On 04/11/2021			Bond Future	1	9,000,000	0.00 Client	Buy
15:14:53	R2030	On 05/08/2021			Bond Future	1	16,300,000	0.00 Member	Buy
15:14:53	R2030	On 05/08/2021			Bond Future	1	16,300,000	0.00 Member	Sell
15:52:19	R2030	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Sell
15:52:19	R2030	On 05/08/2021			Bond Future	1	16,300,000	0.00 Member	Buy
17:18:26	R2030	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
17:18:26	R2030	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
17:18:26	R2030	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Buy
17:18:26	R2030	On 05/08/2021			Bond Future	1	2,700,000	0.00 Client	Sell
17:18:26	R2030	On 05/08/2021			Bond Future	1	13,600,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>32</b>	<b>628,600,000</b>	<b>0.00</b>	
10:37:33	R2032	On 05/08/2021			Bond Future	1	35,300,000	0.00 Member	Buy
10:37:33	R2032	On 05/08/2021			Bond Future	1	35,300,000	0.00 Member	Sell
11:25:30	R2032	On 05/08/2021			Bond Future	1	35,300,000	0.00 Member	Buy
11:25:30	R2032	On 05/08/2021			Bond Future	1	35,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>141,200,000</b>	<b>0.00</b>	
10:37:33	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Member	Buy
10:37:33	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Member	Sell
11:26:06	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Member	Buy
11:26:06	R2035	On 05/08/2021			Bond Future	1	19,000,000	0.00 Client	Sell
15:14:53	R2035	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Sell
15:14:53	R2035	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Buy
15:46:39	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
15:53:56	R2035	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Sell
17:21:07	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:21:07	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:21:07	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
17:21:07	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
17:21:07	R2035	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:21:07	R2035	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>22</b>	<b>94,600,000</b>	<b>0.00</b>	
15:14:53	R2037	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Sell
15:14:53	R2037	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Buy
15:55:22	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
15:55:22	R2037	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Sell
17:13:54	R2037	On 05/08/2021			Bond Future	1	65,000,000	0.00 Member	Buy
17:13:54	R2037	On 05/08/2021			Bond Future	1	50,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:23:10	R2037	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:23:10	R2037	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:23:10	R2037	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
17:23:10	R2037	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:23:10	R2037	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
17:23:10	R2037	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Buy
17:23:10	R2037	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	2,200,000	0.00 Client	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	2,100,000	0.00 Client	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	50,300,000	0.00 Client	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	4,200,000	0.00 Client	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	50,300,000	0.00 Member	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:35:56	R2037	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Buy
17:35:56	R2037	On 05/08/2021			Bond Future	1	4,500,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>37</b>	<b>292,400,000</b>	<b>0.00</b>	
15:14:53	R2040	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:41:20	R2040	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
16:06:45	R2040	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
16:06:45	R2040	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
17:25:13	R2040	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
17:25:13	R2040	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
17:25:13	R2040	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:25:13	R2040	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
17:25:13	R2040	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:25:13	R2040	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>18</b>	<b>24,000,000</b>	<b>0.00</b>	
12:02:29	R2044	On 05/08/2021			Bond Future	1	16,000,000	0.00 Member	Sell
12:02:29	R2044	On 05/08/2021			Bond Future	1	16,000,000	0.00 Member	Buy
12:08:38	R2044	On 05/08/2021			Bond Future	1	16,000,000	0.00 Client	Buy
12:08:38	R2044	On 05/08/2021			Bond Future	1	16,000,000	0.00 Member	Sell
15:14:53	R2044	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Sell
15:14:53	R2044	On 05/08/2021			Bond Future	1	8,600,000	0.00 Member	Sell
15:14:53	R2044	On 05/08/2021			Bond Future	1	8,600,000	0.00 Member	Buy
15:14:53	R2044	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Buy
15:18:13	R2044	On 05/08/2021			Bond Future	1	8,600,000	0.00 Client	Buy
15:18:13	R2044	On 05/08/2021			Bond Future	1	8,600,000	0.00 Member	Sell
15:57:05	R2044	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
15:57:05	R2044	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
17:27:01	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:27:01	R2044	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy

**Total for R2044 Bond Future**

**26**

**129,000,000**

**0.00**

12:59:03	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
12:59:03	R2048	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
15:14:53	R2048	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
15:14:53	R2048	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Buy
15:57:27	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
15:57:27	R2048	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
17:30:48	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:30:48	R2048	On 05/08/2021			Bond Future	1	3,700,000	0.00 Client	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:30:48	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
17:30:48	R2048	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Sell
17:30:48	R2048	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Buy
17:30:48	R2048	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>20</b>	<b>53,000,000</b>	<b>0.00</b>	
16:33:36	R209	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
16:33:36	R209	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
16:36:05	R209	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Buy
16:36:05	R209	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
10:37:33	R213	On 05/08/2021			Bond Future	1	6,200,000	0.00 Member	Buy
10:37:33	R213	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
11:25:16	R213	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Sell
11:25:16	R213	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
11:25:16	R213	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
11:25:16	R213	On 05/08/2021			Bond Future	1	6,100,000	0.00 Member	Buy
11:25:16	R213	On 05/08/2021			Bond Future	1	6,100,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>24,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>202</b>	<b>1,907,300,000</b>	<b>0.00</b>	