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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:57	GOVI	On 04/11/2021		GOVI	1	130,000	0.00 Member	Sell
15:45:57	GOVI	On 05/08/2021		GOVI	1	130,000	0.00 Member	Buy
16:14:08	GOVI	On 04/11/2021		GOVI	1	130,000	0.00 Member	Buy
16:14:08	GOVI	On 05/08/2021		GOVI	1	130,000	0.00 Member	Sell
16:18:38	GOVI	On 05/08/2021		GOVI	1	130,000	0.00 Member	Sell
16:18:38	GOVI	On 05/08/2021		GOVI	1	130,000	0.00 Member	Buy
16:19:00	GOVI	On 04/11/2021		GOVI	1	130,000	0.00 Member	Buy
16:19:00	GOVI	On 04/11/2021		GOVI	1	130,000	0.00 Member	Sell
17:30:12	GOVI	On 05/08/2021		GOVI	1	130,000	0.00 Client	Sell
17:30:12	GOVI	On 05/08/2021		GOVI	1	130,000	0.00 Member	Buy
17:30:22	GOVI	On 04/11/2021		GOVI	1	130,000	0.00 Member	Sell
17:30:22	GOVI	On 04/11/2021		GOVI	1	130,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						12	1,560,000	0.00	
13:38:56	I2046	On 05/08/2021			Bond Future	1	751,600,000	0.00 Member	Buy
13:38:56	I2046	On 04/11/2021			Bond Future	1	751,600,000	0.00 Member	Sell
14:08:59	I2046	On 05/08/2021			Bond Future	1	329,400,000	0.00 Member	Sell
14:09:56	I2046	On 04/11/2021			Bond Future	1	329,400,000	0.00 Member	Buy
14:11:19	I2046	On 05/08/2021			Bond Future	1	422,200,000	0.00 Member	Sell
14:11:19	I2046	On 05/08/2021			Bond Future	1	329,400,000	0.00 Client	Sell
14:11:19	I2046	On 05/08/2021			Bond Future	1	422,200,000	0.00 Member	Buy
14:11:19	I2046	On 05/08/2021			Bond Future	1	329,400,000	0.00 Member	Buy
14:11:19	I2046	On 05/08/2021			Bond Future	1	422,200,000	0.00 Client	Sell
14:11:54	I2046	On 04/11/2021			Bond Future	1	422,200,000	0.00 Member	Buy
14:11:54	I2046	On 04/11/2021			Bond Future	1	329,400,000	0.00 Client	Buy
14:11:54	I2046	On 04/11/2021			Bond Future	1	422,200,000	0.00 Member	Sell
14:11:54	I2046	On 04/11/2021			Bond Future	1	329,400,000	0.00 Member	Sell
14:11:54	I2046	On 04/11/2021			Bond Future	1	422,200,000	0.00 Client	Buy
Total for I2046 Bond Future						14	6,012,800,000	0.00	
13:38:56	I2050	On 05/08/2021			Bond Future	1	436,700,000	0.00 Member	Buy
13:38:56	I2050	On 04/11/2021			Bond Future	1	436,700,000	0.00 Member	Sell
14:13:36	I2050	On 05/08/2021			Bond Future	1	117,200,000	0.00 Member	Sell
14:14:37	I2050	On 04/11/2021			Bond Future	1	117,200,000	0.00 Member	Buy
14:15:16	I2050	On 05/08/2021			Bond Future	1	319,500,000	0.00 Client	Sell
14:15:16	I2050	On 05/08/2021			Bond Future	1	117,200,000	0.00 Client	Sell
14:15:16	I2050	On 05/08/2021			Bond Future	1	319,500,000	0.00 Member	Buy
14:15:16	I2050	On 05/08/2021			Bond Future	1	319,500,000	0.00 Member	Sell
14:15:16	I2050	On 05/08/2021			Bond Future	1	117,200,000	0.00 Member	Buy
14:16:01	I2050	On 04/11/2021			Bond Future	1	319,500,000	0.00 Member	Sell
14:16:01	I2050	On 04/11/2021			Bond Future	1	319,500,000	0.00 Client	Buy
14:16:01	I2050	On 04/11/2021			Bond Future	1	319,500,000	0.00 Member	Buy
14:16:01	I2050	On 04/11/2021			Bond Future	1	117,200,000	0.00 Member	Sell
14:16:01	I2050	On 04/11/2021			Bond Future	1	117,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						14	3,493,600,000	0.00	
12:03:32	R186	On 04/11/2021			Bond Future	1	7,600,000	0.00 Member	Sell
12:20:15	R186	On 04/11/2021			Bond Future	1	7,600,000	0.00 Client	Buy
14:21:43	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
14:21:43	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
14:28:38	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
14:28:38	R186	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell
14:34:54	R186	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Sell
14:34:54	R186	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R186 Bond Future						8	31,200,000	0.00	
12:08:56	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
12:09:32	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
12:17:49	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
12:17:49	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
Total for R197 Bond Future						4	1,200,000	0.00	
13:38:56	R202	On 05/08/2021			Bond Future	1	575,500,000	0.00 Member	Buy
13:38:56	R202	On 04/11/2021			Bond Future	1	575,500,000	0.00 Member	Sell
13:38:56	R202	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
13:38:56	R202	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
14:15:12	R202	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
14:15:12	R202	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
15:14:05	R202	On 05/08/2021			Bond Future	1	101,900,000	0.00 Member	Sell
15:14:41	R202	On 04/11/2021			Bond Future	1	101,900,000	0.00 Member	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	443,500,000	0.00 Member	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	443,500,000	0.00 Client	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	101,900,000	0.00 Member	Sell
15:16:45	R202	On 04/11/2021			Bond Future	1	101,900,000	0.00 Client	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	443,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:45	R202	On 04/11/2021			Bond Future	1	26,000,000	0.00 Client	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	4,100,000	0.00 Client	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	26,000,000	0.00 Member	Sell
15:16:45	R202	On 04/11/2021			Bond Future	1	26,000,000	0.00 Member	Buy
15:16:45	R202	On 04/11/2021			Bond Future	1	4,100,000	0.00 Member	Sell
15:16:45	R202	On 04/11/2021			Bond Future	1	4,100,000	0.00 Member	Buy
15:18:18	R202	On 05/08/2021			Bond Future	1	26,000,000	0.00 Client	Sell
15:18:18	R202	On 05/08/2021			Bond Future	1	4,100,000	0.00 Client	Sell
15:18:18	R202	On 05/08/2021			Bond Future	1	26,000,000	0.00 Member	Buy
15:18:18	R202	On 05/08/2021			Bond Future	1	101,900,000	0.00 Member	Buy
15:18:18	R202	On 05/08/2021			Bond Future	1	443,500,000	0.00 Member	Sell
15:18:18	R202	On 05/08/2021			Bond Future	1	101,900,000	0.00 Client	Sell
15:18:18	R202	On 05/08/2021			Bond Future	1	26,000,000	0.00 Member	Sell
15:18:18	R202	On 05/08/2021			Bond Future	1	4,100,000	0.00 Member	Buy
15:18:18	R202	On 05/08/2021			Bond Future	1	4,100,000	0.00 Member	Sell
15:18:18	R202	On 05/08/2021			Bond Future	1	443,500,000	0.00 Member	Buy
15:18:18	R202	On 05/08/2021			Bond Future	1	443,500,000	0.00 Client	Sell
Total for R202 Bond Future						30	4,612,000,000	0.00	
14:34:54	R2023	On 05/08/2021			Bond Future	1	5,500,000	0.00 Client	Buy
14:34:54	R2023	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
Total for R2023 Bond Future						2	11,000,000	0.00	
11:59:28	R2032	On 04/11/2021			Bond Future	1	80,000,000	0.00 Member	Buy
11:59:28	R2032	On 04/11/2021			Bond Future	1	119,000,000	0.00 Member	Sell
15:09:03	R2032	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Sell
15:09:03	R2032	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell
15:09:03	R2032	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
15:09:03	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	13,000,000	0.00 Member	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:03	R2032	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	13,000,000	0.00 Client	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	80,000,000	0.00 Member	Sell
15:09:03	R2032	On 04/11/2021			Bond Future	1	80,000,000	0.00 Client	Buy
15:09:03	R2032	On 04/11/2021			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2032 Bond Future						16	476,000,000	0.00	
9:35:02	R2035	On 05/08/2021			Bond Future	1	230,400,000	0.00 Member	Buy
9:35:02	R2035	On 04/11/2021			Bond Future	1	230,400,000	0.00 Member	Sell
10:24:53	R2035	On 05/08/2021			Bond Future	1	80,700,000	0.00 Member	Sell
10:26:12	R2035	On 04/11/2021			Bond Future	1	80,700,000	0.00 Member	Buy
10:27:31	R2035	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Buy
10:27:31	R2035	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Sell
10:27:31	R2035	On 05/08/2021			Bond Future	1	6,700,000	0.00 Client	Sell
10:27:32	R2035	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Buy
10:27:32	R2035	On 05/08/2021			Bond Future	1	4,800,000	0.00 Client	Sell
10:27:32	R2035	On 05/08/2021			Bond Future	1	80,700,000	0.00 Client	Sell
10:27:32	R2035	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Sell
10:27:32	R2035	On 05/08/2021			Bond Future	1	138,200,000	0.00 Member	Buy
10:27:32	R2035	On 05/08/2021			Bond Future	1	138,200,000	0.00 Client	Sell
10:27:32	R2035	On 05/08/2021			Bond Future	1	138,200,000	0.00 Member	Sell
10:27:32	R2035	On 05/08/2021			Bond Future	1	80,700,000	0.00 Member	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	6,700,000	0.00 Member	Sell
10:28:38	R2035	On 04/11/2021			Bond Future	1	6,700,000	0.00 Client	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	6,700,000	0.00 Member	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	4,800,000	0.00 Member	Sell
10:28:38	R2035	On 04/11/2021			Bond Future	1	4,800,000	0.00 Client	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	4,800,000	0.00 Member	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	138,200,000	0.00 Client	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	138,200,000	0.00 Member	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	80,700,000	0.00 Client	Buy
10:28:38	R2035	On 04/11/2021			Bond Future	1	138,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:38	R2035	On 04/11/2021			Bond Future	1	80,700,000	0.00 Member	Sell
11:11:37	R2035	On 05/08/2021			Bond Future	1	14,400,000	0.00 Member	Sell
11:11:37	R2035	On 05/08/2021			Bond Future	1	14,400,000	0.00 Member	Buy
11:15:57	R2035	On 05/08/2021			Bond Future	1	14,400,000	0.00 Client	Sell
11:15:57	R2035	On 05/08/2021			Bond Future	1	14,400,000	0.00 Member	Buy
11:59:28	R2035	On 04/11/2021			Bond Future	1	38,000,000	0.00 Member	Sell
11:59:28	R2035	On 04/11/2021			Bond Future	1	56,000,000	0.00 Member	Buy
15:04:26	R2035	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Buy
15:04:26	R2035	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
15:04:26	R2035	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Buy
15:04:26	R2035	On 04/11/2021			Bond Future	1	3,500,000	0.00 Client	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	1,500,000	0.00 Member	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Buy
15:04:26	R2035	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	38,000,000	0.00 Member	Buy
15:04:26	R2035	On 04/11/2021			Bond Future	1	38,000,000	0.00 Client	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
15:04:26	R2035	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R2035 Bond Future						46	2,124,800,000	0.00	
12:40:06	R2037	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Buy
12:40:06	R2037	On 04/11/2021			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	100,000,000	0.00	
12:03:32	R2040	On 04/11/2021			Bond Future	1	3,100,000	0.00 Member	Sell
12:08:16	R2040	On 04/11/2021			Bond Future	1	3,100,000	0.00 Client	Buy
14:34:54	R2040	On 04/11/2021			Bond Future	1	1,500,000	0.00 Client	Buy
14:34:54	R2040	On 04/11/2021			Bond 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
Total for R2040 Bond Future						4	9,200,000	0.00	
12:08:56	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
12:09:32	R212	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
12:18:18	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:18:18	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
12:18:18	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:18:18	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
12:18:18	R212	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R212 Bond Future						7	8,000,000	0.00	
11:59:28	R213	On 04/11/2021			Bond Future	1	65,000,000	0.00 Member	Sell
11:59:28	R213	On 04/11/2021			Bond Future	1	65,000,000	0.00 Member	Buy
14:20:16	R213	On 04/11/2021			Bond Future	1	65,000,000	0.00 Member	Buy
14:20:16	R213	On 04/11/2021			Bond Future	1	65,000,000	0.00 Client	Sell
14:33:48	R213	On 04/11/2021			Bond Future	1	65,000,000	0.00 Client	Buy
14:33:48	R213	On 04/11/2021			Bond Future	1	65,000,000	0.00 Member	Sell
14:54:15	R213	On 04/11/2021			Bond Future	1	43,000,000	0.00 Client	Sell
14:54:15	R213	On 04/11/2021			Bond Future	1	43,000,000	0.00 Member	Buy
14:58:05	R213	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
14:58:05	R213	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Sell
15:00:23	R213	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Buy
15:00:23	R213	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Sell
15:02:35	R213	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Buy
15:02:35	R213	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Sell
15:04:32	R213	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Sell
15:04:32	R213	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Buy
Total for R213 Bond Future						16	520,000,000	0.00	
Grand Total for all Instruments						175	17,401,360,000	0.00	