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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:10	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
11:15:38	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
14:54:17	I2025	On 04/11/2021		Bond Future	1	12,000,000	0.00 Client	Buy
14:54:17	I2025	On 04/11/2021		Bond Future	1	12,000,000	0.00 Member	Sell
Total for I2025 Bond Future					2	24,000,000	0.00	
16:15:14	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Member	Sell
16:16:58	R186	On 04/11/2021		Bond Future	1	2,000,000	0.00 Member	Sell
16:19:15	R186	On 04/11/2021		Bond Future	1	2,000,000	0.00 Client	Buy
16:21:58	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	4,600,000	0.00	
9:24:43	R2023	On 04/11/2021			Bond Future	1	70,000,000	0.00 Client	Buy
9:24:43	R2023	On 04/11/2021			Bond Future	1	70,000,000	0.00 Member	Sell
10:07:41	R2023	On 04/11/2021			Bond Future	1	3,200,000	0.00 Member	Sell
10:53:57	R2023	On 04/11/2021			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2023 Bond Future						4	146,400,000	0.00	
9:24:43	R2030	On 04/11/2021			Bond Future	1	7,500,000	0.00 Client	Buy
9:24:43	R2030	On 04/11/2021			Bond Future	1	7,500,000	0.00 Member	Sell
15:04:37	R2030	On 04/11/2021			Bond Future	1	99,900,000	0.00 Member	Buy
16:11:14	R2030	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	4,600,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	4,600,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	10,500,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	10,500,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	4,400,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	19,900,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	19,900,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,100,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	4,600,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	46,800,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	4,400,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	4,400,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	10,500,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	19,900,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	46,800,000	0.00 Member	Buy
16:14:59	R2030	On 04/11/2021			Bond Future	1	1,900,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
16:14:59	R2030	On 04/11/2021			Bond Future	1	46,800,000	0.00 Client	Sell
17:23:16	R2030	On 04/11/2021			Bond Future	1	81,800,000	0.00 Member	Buy
17:23:16	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Client	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Buy
17:46:38	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Client	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Client	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
17:46:38	R2030	On 04/11/2021			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:46:38	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Buy
17:46:38	R2030	On 04/11/2021			Bond Future	1	100,000	0.00 Member	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:46:38	R2030	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
17:46:38	R2030	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	5,300,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	23,400,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	5,300,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	23,400,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	40,600,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	40,600,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	5,300,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	23,400,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	2,300,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,600,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	2,200,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Sell
17:46:39	R2030	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:46:39	R2030	On 04/11/2021			Bond Future	1	40,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						94	741,800,000	0.00	
9:25:21	R2032	On 04/11/2021			Bond Future	1	60,000,000	0.00 Client	Buy
9:25:21	R2032	On 04/11/2021			Bond Future	1	60,000,000	0.00 Member	Sell
Total for R2032 Bond Future						2	120,000,000	0.00	
11:41:58	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
13:21:04	R2035	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
Total for R2035 Bond Future						2	1,200,000	0.00	
11:41:58	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
13:21:50	R2037	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Sell
Total for R2037 Bond Future						2	1,800,000	0.00	
11:41:58	R2040	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
13:22:55	R2040	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
Total for R2040 Bond Future						2	1,000,000	0.00	
11:41:58	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Buy
13:23:34	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Sell
16:33:23	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
16:45:56	R2044	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
17:43:45	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
17:47:10	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
Total for R2044 Bond Future						6	3,800,000	0.00	
11:23:01	R2048	On 03/02/2022	10.00	Call	Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:01	R2048	On 03/02/2022	10.00	Call	Bond Future	1	4,000,000	0.00 Client	Buy
11:41:58	R2048	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
13:24:16	R2048	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Sell
16:16:50	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
16:16:50	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:45:34	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
16:45:34	R2048	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2048 Bond Future						8	49,400,000	0.00	
10:33:47	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
10:33:47	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
11:09:23	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
11:09:23	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:33:23	R209	On 04/11/2021			Bond Future	1	11,700,000	0.00 Member	Sell
16:51:30	R209	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Buy
16:52:15	R209	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
16:52:15	R209	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:52:15	R209	On 04/11/2021			Bond Future	1	1,900,000	0.00 Client	Buy
16:52:15	R209	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
16:52:15	R209	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Buy
16:52:15	R209	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
16:52:15	R209	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
16:52:15	R209	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Buy
16:52:15	R209	On 04/11/2021			Bond Future	1	2,300,000	0.00 Client	Buy
16:52:16	R209	On 04/11/2021			Bond Future	1	3,500,000	0.00 Client	Buy
16:52:16	R209	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R209 Bond Future						17	66,800,000	0.00	
Grand Total for all Instruments						145	1,160,820,000	0.00	