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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:34:49	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
13:34:49	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
10:01:52	R186	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Buy
10:01:52	R186	On 04/02/2021		Bond Future	1	4,300,000	0.00 Member	Sell
11:23:02	R186	On 04/02/2021		Bond Future	1	3,400,000	0.00 Member	Buy
11:23:02	R186	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Buy
11:23:02	R186	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Sell
11:23:02	R186	On 04/02/2021		Bond Future	1	200,000	0.00 Client	Buy
11:23:02	R186	On 04/02/2021		Bond Future	1	3,400,000	0.00 Member	Sell
11:23:02	R186	On 04/02/2021		Bond Future	1	3,400,000	0.00 Client	Buy
11:23:02	R186	On 04/02/2021		Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:02	R186	On 04/02/2021			Bond Future	1	300,000	0.00 Client	Buy
11:23:02	R186	On 04/02/2021			Bond Future	1	300,000	0.00 Member	Buy
11:23:02	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
11:23:02	R186	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
11:23:02	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
11:23:03	R186	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R186 Bond Future						22	17,200,000	0.00	
14:39:15	R197	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
14:39:15	R197	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
14:53:45	R197	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
14:53:45	R197	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
14:53:45	R197	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Sell
14:53:45	R197	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
14:53:45	R197	On 04/02/2021			Bond Future	1	200,000	0.00 Member	Buy
14:53:45	R197	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell
14:53:45	R197	On 04/02/2021			Bond Future	1	400,000	0.00 Client	Buy
14:53:45	R197	On 04/02/2021			Bond Future	1	200,000	0.00 Client	Buy
Total for R197 Bond Future						10	3,200,000	0.00	
9:32:42	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Sell
9:32:42	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
11:15:37	R2030	On 04/02/2021			Bond Future	1	500,000	0.00 Member	Buy
11:15:37	R2030	On 04/02/2021			Bond Future	1	500,000	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						4	2,000,000	0.00	
8:47:59	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
8:47:59	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Sell
16:45:08	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
16:45:08	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
16:53:58	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
16:53:58	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Buy
Total for R209 Bond Future						6	50,400,000	0.00	
Grand Total for all Instruments						44	72,820,000	0.00	