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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:07:52	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
11:07:52	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
11:42:23	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
11:42:23	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					4	80,000	0.00	
12:12:47	R186	On 06/05/2021		Bond Future	1	165,500,000	0.00 Member	Sell
12:25:57	R186	On 06/05/2021		Bond Future	1	2,400,000	0.00 Member	Buy
12:30:14	R186	On 06/05/2021		Bond Future	1	1,000,000	0.00 Member	Buy
12:30:14	R186	On 06/05/2021		Bond Future	1	1,000,000	0.00 Member	Sell
12:30:14	R186	On 06/05/2021		Bond Future	1	1,000,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021		Bond Future	1	12,600,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021		Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	14,000,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	101,500,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	9,500,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	9,500,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	11,800,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	12,600,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	12,600,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	5,100,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	14,000,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	14,000,000	0.00 Member	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	101,500,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	9,500,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	101,500,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	2,800,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	11,800,000	0.00 Member	Sell
12:38:14	R186	On 06/05/2021			Bond Future	1	11,800,000	0.00 Client	Buy
12:38:14	R186	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Sell
12:38:15	R186	On 06/05/2021			Bond Future	1	2,400,000	0.00 Client	Buy
12:38:15	R186	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Sell
13:09:10	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell
13:09:10	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
14:19:41	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
14:19:41	R186	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
Total for R186 Bond Future						38	665,200,000	0.00	
17:04:29	R203	On 06/05/2021			Bond Future	1	10,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:04:29	R2023	On 06/05/2021			Bond Future	1	10,500,000	0.00 Client	Sell
Total for R2023 Bond Future						2	21,000,000	0.00	
13:09:10	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
13:09:10	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
14:20:01	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
14:20:01	R2030	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
Total for R2030 Bond Future						4	2,000,000	0.00	
12:12:47	R2032	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Sell
12:43:47	R2032	On 06/05/2021			Bond Future	1	13,400,000	0.00 Member	Buy
12:44:30	R2032	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
12:44:31	R2032	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Buy
12:44:31	R2032	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
12:44:31	R2032	On 06/05/2021			Bond Future	1	1,500,000	0.00 Client	Buy
12:44:31	R2032	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Buy
12:44:31	R2032	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Sell
12:45:21	R2032	On 06/05/2021			Bond Future	1	13,400,000	0.00 Client	Buy
12:45:21	R2032	On 06/05/2021			Bond Future	1	13,400,000	0.00 Member	Sell
Total for R2032 Bond Future						10	68,000,000	0.00	
12:12:47	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
12:47:03	R2037	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2037 Bond Future						2	6,000,000	0.00	
12:46:27	R2048	On 06/05/2021			Bond Future	1	35,000,000	0.00 Member	Sell
13:01:56	R2048	On 06/05/2021			Bond Future	1	35,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				2	70,000,000		0.00
	Grand Total for all Instruments				62	832,280,000		0.00