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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/04/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:44:52	GOVI	On 06/05/2021			GOVI	1	110,000	0.00 Member	Buy
17:44:52	GOVI	On 06/05/2021			GOVI	1	110,000	0.00 Member	Sell
Total for GOVI GOVI						2	220,000	0.00	
16:53:18	I2029	On 06/05/2021			Bond Future	1	9,100,000	0.00 Member	Sell
16:53:18	I2029	On 06/05/2021			Bond Future	1	9,100,000	0.00 Client	Buy
Total for I2029 Bond Future						2	18,200,000	0.00	
16:19:11	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell
16:45:26	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
16:46:34	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
16:46:34	I2038	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						4	28,000,000	0.00	
12:16:06	R197	On 05/08/2021			Bond Future	1	1,300,000	0.00 Member	Sell
12:16:06	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
12:24:28	R197	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
12:24:28	R197	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:24:28	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Buy
12:24:28	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
12:24:28	R197	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R197 Bond Future						7	5,200,000	0.00	
16:53:18	R202	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Sell
16:53:18	R202	On 06/05/2021			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R202 Bond Future						2	9,000,000	0.00	
10:57:54	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Member	Sell
11:09:06	R2030	On 06/05/2021			Bond Future	1	4,400,000	0.00 Client	Buy
Total for R2030 Bond Future						2	8,800,000	0.00	
10:57:54	R2035	On 06/05/2021			Bond Future	1	1,900,000	0.00 Member	Sell
11:06:22	R2035	On 06/05/2021			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R2035 Bond Future						2	3,800,000	0.00	
11:12:11	R2037	On 04/11/2021	12.30	Put	Bond Future	1	38,400,000	0.00 Member	Buy
11:12:11	R2037	On 04/11/2021	12.30	Put	Bond Future	1	38,400,000	0.00 Member	Sell
11:12:11	R2037	On 04/11/2021	12.30	Put	Bond Future	1	9,400,000	0.00 Member	Sell
11:12:11	R2037	On 04/11/2021	12.30	Put	Bond Future	1	9,400,000	0.00 Member	Buy
12:36:55	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:36:55	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,600,000	0.00 Client	Sell
12:36:55	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,600,000	0.00 Member	Buy
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,800,000	0.00 Client	Sell
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,600,000	0.00 Member	Buy
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,600,000	0.00 Client	Sell
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,600,000	0.00 Member	Sell
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,800,000	0.00 Member	Buy
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	1,800,000	0.00 Member	Sell
12:36:56	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,600,000	0.00 Member	Sell
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,600,000	0.00 Client	Sell
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	12,800,000	0.00 Member	Buy
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,600,000	0.00 Member	Buy
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	4,600,000	0.00 Member	Buy
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	12,800,000	0.00 Member	Sell
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,600,000	0.00 Member	Sell
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	12,800,000	0.00 Client	Sell
12:36:57	R2037	On 04/11/2021	12.30	Put	Bond Future	1	2,600,000	0.00 Client	Sell
12:37:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	9,400,000	0.00 Member	Buy
12:37:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	9,400,000	0.00 Client	Sell
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	9,400,000	0.00 Client	Buy
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	21,800,000	0.00 Client	Buy
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	7,200,000	0.00 Member	Sell
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	7,200,000	0.00 Client	Buy
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	21,800,000	0.00 Member	Buy
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	9,400,000	0.00 Member	Sell
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	7,200,000	0.00 Member	Buy
12:38:19	R2037	On 04/11/2021	12.30	Put	Bond Future	1	21,800,000	0.00 Member	Sell
Total for R2037 Bond Future						32	307,200,000	0.00	
10:57:54	R2040	On 06/05/2021			Bond Future	1	32,100,000	0.00 Member	Sell
11:01:42	R2040	On 06/05/2021			Bond Future	1	32,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						2	64,200,000	0.00	
16:53:18	R210	On 06/05/2021			Bond Future	1	4,700,000	0.00 Member	Sell
16:53:18	R210	On 06/05/2021			Bond Future	1	4,700,000	0.00 Client	Buy
Total for R210 Bond Future						2	9,400,000	0.00	
9:59:43	R212	On 06/05/2021			Bond Future	1	50,000,000	0.00 Member	Sell
10:12:18	R212	On 06/05/2021			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	100,000,000	0.00	
10:47:17	R214	On 06/05/2021			Bond Future	1	35,800,000	0.00 Member	Buy
10:47:17	R214	On 06/05/2021			Bond Future	1	57,500,000	0.00 Member	Sell
14:46:02	R214	On 06/05/2021			Bond Future	1	400,000	0.00 Client	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Sell
14:46:02	R214	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	5,500,000	0.00 Client	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	35,800,000	0.00 Client	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	4,500,000	0.00 Client	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	11,300,000	0.00 Client	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	11,300,000	0.00 Member	Sell
14:46:02	R214	On 06/05/2021			Bond Future	1	11,300,000	0.00 Member	Buy
14:46:02	R214	On 06/05/2021			Bond Future	1	5,500,000	0.00 Member	Sell
14:46:02	R214	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
14:46:02	R214	On 06/05/2021			Bond Future	1	35,800,000	0.00 Member	Sell
Total for R214 Bond Future						16	230,000,000	0.00	
Grand Total for all Instruments						75	784,020,000	0.00	