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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:46:46	GOVI	On 04/11/2021		GOVI	1	40,000	0.00 Member	Sell
13:46:46	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Member	Buy
14:05:07	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Client	Buy
14:05:07	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Member	Buy
14:05:07	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Member	Sell
14:05:08	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Client	Buy
14:05:08	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					7	160,000	0.00	
12:25:46	R2030	On 04/11/2021		Bond Future	1	2,000,000	0.00 Member	Buy
12:25:46	R2030	On 04/11/2021		Bond Future	1	181,000,000	0.00 Member	Sell
12:58:25	R2030	On 04/11/2021		Bond Future	1	16,000,000	0.00 Member	Sell
12:58:25	R2030	On 04/11/2021		Bond Future	1	16,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:58:25	R2030	On 04/11/2021			Bond Future	1	21,000,000	0.00 Client	Buy
12:58:25	R2030	On 04/11/2021			Bond Future	1	21,000,000	0.00 Member	Buy
12:58:25	R2030	On 04/11/2021			Bond Future	1	123,000,000	0.00 Member	Sell
12:58:25	R2030	On 04/11/2021			Bond Future	1	123,000,000	0.00 Client	Buy
12:58:25	R2030	On 04/11/2021			Bond Future	1	123,000,000	0.00 Member	Buy
12:58:25	R2030	On 04/11/2021			Bond Future	1	21,000,000	0.00 Member	Sell
12:58:25	R2030	On 04/11/2021			Bond Future	1	16,000,000	0.00 Client	Buy
12:58:26	R2030	On 04/11/2021			Bond Future	1	14,000,000	0.00 Member	Buy
12:58:26	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
12:58:26	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
12:58:26	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
12:58:26	R2030	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
12:58:26	R2030	On 04/11/2021			Bond Future	1	14,000,000	0.00 Member	Sell
12:58:26	R2030	On 04/11/2021			Bond Future	1	14,000,000	0.00 Client	Buy
12:58:26	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
Total for R2030 Bond Future						19	724,000,000	0.00	
9:49:34	R2032	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
9:49:34	R2032	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
9:59:29	R2032	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
9:59:29	R2032	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
Total for R2032 Bond Future						4	2,000,000	0.00	
11:45:41	R209	On 04/11/2021			Bond Future	1	469,000,000	0.00 Member	Buy
14:46:40	R209	On 04/11/2021			Bond Future	1	6,600,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021			Bond Future	1	2,500,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021			Bond Future	1	245,000,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021			Bond Future	1	16,800,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021			Bond Future	1	34,800,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021			Bond Future	1	5,400,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	11,900,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	245,000,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	34,800,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	2,500,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	19,500,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	17,200,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	16,800,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	11,900,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	5,400,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	5,400,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	20,000,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	20,000,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	55,100,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	55,100,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	19,500,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	55,100,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	13,900,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	13,900,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	6,600,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	12,700,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	17,200,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	7,600,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	7,600,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	34,800,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	11,900,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	245,000,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	13,900,000	0.00 Client	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	16,800,000	0.00 Member	Sell
14:49:47	R209	On 04/11/2021		Bond Future	1	6,600,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	12,700,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	17,200,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	7,600,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	19,500,000	0.00 Member	Buy
14:49:47	R209	On 04/11/2021		Bond Future	1	12,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				43	1,876,000,000		0.00
	Grand Total for all Instruments				73	2,602,160,000		0.00