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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:57:31	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy
15:58:09	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
16:21:55	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
16:21:55	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
15:59:29	I2025	On 06/05/2021		Bond Future	1	15,000,000	0.00 Client	Sell
15:59:29	I2025	On 06/05/2021		Bond Future	1	8,000,000	0.00 Client	Sell
15:59:29	I2025	On 06/05/2021		Bond Future	1	20,000,000	0.00 Client	Sell
15:59:29	I2025	On 06/05/2021		Bond Future	1	15,000,000	0.00 Member	Buy
15:59:29	I2025	On 06/05/2021		Bond Future	1	20,000,000	0.00 Member	Buy
15:59:29	I2025	On 06/05/2021		Bond Future	1	8,000,000	0.00 Member	Buy
15:59:29	I2025	On 06/05/2021		Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:59:29	I2025	On 06/05/2021		Bond Future	1	1,000,000	0.00 Client	Sell
Total for I2025 Bond Future					8	88,000,000	0.00	
13:55:11	I2033	On 06/05/2021		Bond Future	1	64,900,000	0.00 Member	Sell
13:55:11	I2033	On 06/05/2021		Bond Future	1	45,100,000	0.00 Member	Buy
14:00:23	I2033	On 06/05/2021		Bond Future	1	19,800,000	0.00 Member	Sell
14:00:23	I2033	On 06/05/2021		Bond Future	1	19,800,000	0.00 Client	Buy
14:00:23	I2033	On 06/05/2021		Bond Future	1	19,800,000	0.00 Member	Buy
14:00:23	I2033	On 06/05/2021		Bond Future	1	45,100,000	0.00 Member	Sell
14:00:23	I2033	On 06/05/2021		Bond Future	1	45,100,000	0.00 Client	Buy
Total for I2033 Bond Future					7	259,600,000	0.00	
13:55:11	I2038	On 06/05/2021		Bond Future	1	7,800,000	0.00 Member	Buy
13:55:11	I2038	On 06/05/2021		Bond Future	1	7,800,000	0.00 Member	Sell
13:59:36	I2038	On 06/05/2021		Bond Future	1	7,800,000	0.00 Client	Sell
13:59:36	I2038	On 06/05/2021		Bond Future	1	7,800,000	0.00 Member	Buy
Total for I2038 Bond Future					4	31,200,000	0.00	
15:20:10	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Member	Sell
15:20:10	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Member	Buy
15:50:44	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Member	Sell
15:50:44	IGOV	On 06/05/2021		Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future					4	80,000	0.00	
12:28:15	R186	On 06/05/2021		Bond Future	1	3,400,000	0.00 Member	Buy
12:28:15	R186	On 06/05/2021		Bond Future	1	5,800,000	0.00 Member	Sell
14:01:31	R186	On 06/05/2021		Bond Future	1	111,500,000	0.00 Member	Buy
14:01:31	R186	On 06/05/2021		Bond Future	1	93,000,000	0.00 Member	Sell
14:04:04	R186	On 06/05/2021		Bond Future	1	18,500,000	0.00 Member	Buy
14:04:04	R186	On 06/05/2021		Bond Future	1	93,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:04:04	R186	On 06/05/2021			Bond Future	1	18,500,000	0.00 Member	Sell
14:04:04	R186	On 06/05/2021			Bond Future	1	93,000,000	0.00 Client	Sell
14:04:04	R186	On 06/05/2021			Bond Future	1	18,500,000	0.00 Client	Sell
14:09:41	R186	On 06/05/2021			Bond Future	1	250,600,000	0.00 Member	Buy
14:09:41	R186	On 06/05/2021			Bond Future	1	250,600,000	0.00 Member	Sell
14:13:28	R186	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:13:28	R186	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:13:28	R186	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:13:28	R186	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
14:13:28	R186	On 06/05/2021			Bond Future	1	3,400,000	0.00 Member	Sell
14:13:28	R186	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:13:28	R186	On 06/05/2021			Bond Future	1	3,400,000	0.00 Client	Buy
14:13:28	R186	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:21:45	R186	On 06/05/2021			Bond Future	1	250,600,000	0.00 Client	Sell
17:21:45	R186	On 06/05/2021			Bond Future	1	250,600,000	0.00 Member	Buy
Total for R186 Bond Future						21	1,471,600,000	0.00	
11:00:03	R2030	On 06/05/2021			Bond Future	1	29,100,000	0.00 Member	Sell
11:00:03	R2030	On 06/05/2021			Bond Future	1	29,100,000	0.00 Member	Buy
11:16:07	R2030	On 06/05/2021			Bond Future	1	29,100,000	0.00 Client	Sell
11:16:07	R2030	On 06/05/2021			Bond Future	1	29,100,000	0.00 Member	Buy
12:22:23	R2030	On 06/05/2021			Bond Future	1	30,600,000	0.00 Member	Sell
12:22:23	R2030	On 06/05/2021			Bond Future	1	30,600,000	0.00 Member	Buy
13:48:17	R2030	On 06/05/2021			Bond Future	1	203,500,000	0.00 Member	Buy
13:48:17	R2030	On 06/05/2021			Bond Future	1	169,500,000	0.00 Member	Sell
13:53:32	R2030	On 06/05/2021			Bond Future	1	34,000,000	0.00 Member	Buy
13:53:32	R2030	On 06/05/2021			Bond Future	1	34,000,000	0.00 Client	Sell
13:53:32	R2030	On 06/05/2021			Bond Future	1	169,500,000	0.00 Client	Sell
13:53:32	R2030	On 06/05/2021			Bond Future	1	34,000,000	0.00 Member	Sell
13:53:32	R2030	On 06/05/2021			Bond Future	1	169,500,000	0.00 Member	Buy
14:59:52	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Buy
14:59:52	R2030	On 06/05/2021			Bond Future	1	30,600,000	0.00 Member	Sell
16:53:47	R2030	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	20,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:47	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
16:53:47	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Sell
16:53:47	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Client	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
16:53:47	R2030	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
16:53:47	R2030	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	20,600,000	0.00 Client	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Buy
16:53:47	R2030	On 06/05/2021			Bond Future	1	20,600,000	0.00 Member	Sell
Total for R2030 Bond Future						29	1,114,000,000	0.00	
13:48:17	R2032	On 06/05/2021			Bond Future	1	193,500,000	0.00 Member	Buy
13:48:17	R2032	On 06/05/2021			Bond Future	1	161,500,000	0.00 Member	Sell
13:52:43	R2032	On 06/05/2021			Bond Future	1	32,000,000	0.00 Client	Sell
13:52:43	R2032	On 06/05/2021			Bond Future	1	32,000,000	0.00 Member	Sell
13:52:43	R2032	On 06/05/2021			Bond Future	1	32,000,000	0.00 Member	Buy
13:52:44	R2032	On 06/05/2021			Bond Future	1	161,500,000	0.00 Member	Buy
13:52:44	R2032	On 06/05/2021			Bond Future	1	161,500,000	0.00 Client	Sell
Total for R2032 Bond Future						7	774,000,000	0.00	
13:45:16	R2035	On 06/05/2021			Bond Future	1	129,500,000	0.00 Member	Buy
13:45:16	R2035	On 06/05/2021			Bond Future	1	108,500,000	0.00 Member	Sell
13:49:30	R2035	On 06/05/2021			Bond Future	1	21,000,000	0.00 Member	Buy
13:49:30	R2035	On 06/05/2021			Bond Future	1	21,000,000	0.00 Client	Sell
13:49:30	R2035	On 06/05/2021			Bond Future	1	21,000,000	0.00 Member	Sell
13:49:30	R2035	On 06/05/2021			Bond Future	1	108,500,000	0.00 Client	Sell
13:49:30	R2035	On 06/05/2021			Bond Future	1	108,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						7	518,000,000	0.00	
13:45:16	R2037	On 06/05/2021			Bond Future	1	110,000,000	0.00 Member	Buy
13:45:16	R2037	On 06/05/2021			Bond Future	1	91,000,000	0.00 Member	Sell
13:57:18	R2037	On 06/05/2021			Bond Future	1	19,000,000	0.00 Member	Sell
13:57:18	R2037	On 06/05/2021			Bond Future	1	19,000,000	0.00 Member	Buy
13:57:18	R2037	On 06/05/2021			Bond Future	1	19,000,000	0.00 Client	Sell
13:57:18	R2037	On 06/05/2021			Bond Future	1	91,000,000	0.00 Member	Buy
13:57:18	R2037	On 06/05/2021			Bond Future	1	91,000,000	0.00 Client	Sell
Total for R2037 Bond Future						7	440,000,000	0.00	
13:44:08	R2040	On 06/05/2021			Bond Future	1	52,000,000	0.00 Member	Buy
13:44:08	R2040	On 06/05/2021			Bond Future	1	43,000,000	0.00 Member	Sell
13:56:41	R2040	On 06/05/2021			Bond Future	1	9,000,000	0.00 Client	Sell
13:56:41	R2040	On 06/05/2021			Bond Future	1	43,000,000	0.00 Member	Buy
13:56:41	R2040	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Buy
13:56:41	R2040	On 06/05/2021			Bond Future	1	9,000,000	0.00 Member	Sell
13:56:41	R2040	On 06/05/2021			Bond Future	1	43,000,000	0.00 Client	Sell
13:57:42	R2040	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Sell
13:57:42	R2040	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Buy
14:18:12	R2040	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Buy
14:18:12	R2040	On 06/05/2021			Bond Future	1	4,600,000	0.00 Client	Sell
Total for R2040 Bond Future						11	226,400,000	0.00	
13:57:42	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
13:57:42	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:06:19	R2044	On 06/05/2021			Bond Future	1	9,600,000	0.00 Member	Sell
14:06:19	R2044	On 06/05/2021			Bond Future	1	9,800,000	0.00 Member	Buy
14:15:10	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:15:10	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
14:17:43	R2044	On 06/05/2021			Bond Future	1	9,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:17:43	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
14:17:43	R2044	On 06/05/2021			Bond Future	1	9,600,000	0.00 Member	Buy
14:17:43	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
14:17:43	R2044	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						11	40,000,000	0.00	
12:16:25	R2048	On 06/05/2021			Bond Future	1	111,900,000	0.00 Member	Buy
12:16:25	R2048	On 06/05/2021			Bond Future	1	111,900,000	0.00 Member	Sell
14:43:26	R2048	On 06/05/2021			Bond Future	1	111,900,000	0.00 Member	Sell
14:43:26	R2048	On 06/05/2021			Bond Future	1	12,100,000	0.00 Member	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	2,400,000	0.00 Client	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	12,100,000	0.00 Member	Sell
16:33:54	R2048	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Sell
16:33:54	R2048	On 06/05/2021			Bond Future	1	17,000,000	0.00 Client	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Sell
16:33:54	R2048	On 06/05/2021			Bond Future	1	78,600,000	0.00 Client	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	1,500,000	0.00 Client	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	17,000,000	0.00 Member	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	78,600,000	0.00 Member	Sell
16:33:54	R2048	On 06/05/2021			Bond Future	1	78,600,000	0.00 Member	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	12,100,000	0.00 Client	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	2,400,000	0.00 Member	Buy
16:33:54	R2048	On 06/05/2021			Bond Future	1	1,500,000	0.00 Member	Sell
16:33:54	R2048	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
Total for R2048 Bond Future						21	671,400,000	0.00	
Grand Total for all Instruments						141	5,634,320,000	0.00	