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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:01:37	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
14:18:07	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
15:38:20	I2050	On 06/05/2021		Bond Future	1	700,000	0.00 Member	Sell
15:38:20	I2050	On 06/05/2021		Bond Future	1	3,200,000	0.00 Member	Buy
15:48:57	I2050	On 06/05/2021		Bond Future	1	2,500,000	0.00 Client	Sell
15:48:57	I2050	On 06/05/2021		Bond Future	1	2,500,000	0.00 Member	Buy
15:48:57	I2050	On 06/05/2021		Bond Future	1	2,500,000	0.00 Member	Sell
15:48:57	I2050	On 06/05/2021		Bond Future	1	700,000	0.00 Member	Buy
15:48:57	I2050	On 06/05/2021		Bond Future	1	700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						7	12,800,000	0.00	
11:39:08	R186	On 06/05/2021			Bond Future	1	2,400,000	0.00 Client	Buy
11:39:08	R186	On 06/05/2021			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R186 Bond Future						2	4,800,000	0.00	
16:53:20	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
16:53:20	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
16:55:54	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
16:55:54	R2023	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2023 Bond Future						4	3,200,000	0.00	
16:40:57	R2030	On 06/05/2021			Bond Future	1	430,000,000	0.00 Member	Buy
16:58:00	R2030	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
16:58:00	R2030	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
17:00:51	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Sell
17:03:36	R2030	On 06/05/2021			Bond Future	1	158,500,000	0.00 Member	Sell
17:03:36	R2030	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
17:03:36	R2030	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
17:03:36	R2030	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
17:03:36	R2030	On 06/05/2021			Bond Future	1	158,500,000	0.00 Member	Buy
17:03:36	R2030	On 06/05/2021			Bond Future	1	158,500,000	0.00 Client	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	227,500,000	0.00 Client	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	7,200,000	0.00 Client	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Client	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	10,200,000	0.00 Member	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Buy
17:03:37	R2030	On 06/05/2021			Bond Future	1	6,500,000	0.00 Member	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	10,200,000	0.00 Member	Buy
17:03:37	R2030	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	227,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	227,500,000	0.00 Member	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	5,100,000	0.00 Member	Buy
17:03:37	R2030	On 06/05/2021			Bond Future	1	10,200,000	0.00 Client	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	6,500,000	0.00 Client	Sell
17:03:37	R2030	On 06/05/2021			Bond Future	1	7,200,000	0.00 Member	Buy
Total for R2030 Bond Future						24	1,720,800,000	0.00	
16:58:00	R2032	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell
16:58:00	R2032	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
Total for R2032 Bond Future						2	4,600,000	0.00	
16:58:00	R2035	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Sell
16:58:00	R2035	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Buy
Total for R2035 Bond Future						2	7,200,000	0.00	
10:34:22	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Buy
10:34:22	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
11:14:26	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Member	Sell
11:14:26	R2037	On 06/05/2021			Bond Future	1	5,700,000	0.00 Client	Buy
16:58:00	R2037	On 06/05/2021			Bond Future	1	6,700,000	0.00 Member	Sell
16:58:00	R2037	On 06/05/2021			Bond Future	1	6,700,000	0.00 Member	Buy
Total for R2037 Bond Future						6	36,200,000	0.00	
14:27:48	R2040	On 06/05/2021			Bond Future	1	105,000,000	0.00 Member	Sell
14:27:48	R2040	On 06/05/2021			Bond Future	1	461,000,000	0.00 Member	Buy
14:30:41	R2040	On 06/05/2021			Bond Future	1	14,000,000	0.00 Client	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	51,000,000	0.00 Member	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	231,000,000	0.00 Member	Buy
14:30:41	R2040	On 06/05/2021			Bond Future	1	231,000,000	0.00 Client	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	231,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	60,000,000	0.00 Member	Buy
14:30:41	R2040	On 06/05/2021			Bond Future	1	60,000,000	0.00 Client	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	14,000,000	0.00 Member	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	51,000,000	0.00 Member	Buy
14:30:41	R2040	On 06/05/2021			Bond Future	1	60,000,000	0.00 Member	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	51,000,000	0.00 Client	Sell
14:30:41	R2040	On 06/05/2021			Bond Future	1	14,000,000	0.00 Member	Buy
14:30:42	R2040	On 06/05/2021			Bond Future	1	105,000,000	0.00 Member	Buy
14:30:42	R2040	On 06/05/2021			Bond Future	1	105,000,000	0.00 Client	Sell
16:58:00	R2040	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Sell
16:58:00	R2040	On 06/05/2021			Bond Future	1	4,600,000	0.00 Member	Buy
Total for R2040 Bond Future						18	1,853,200,000	0.00	
16:58:00	R2044	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Sell
16:58:00	R2044	On 06/05/2021			Bond Future	1	6,200,000	0.00 Member	Buy
Total for R2044 Bond Future						2	12,400,000	0.00	
16:29:04	R2048	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Buy
16:29:04	R2048	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
16:31:56	R2048	On 06/05/2021			Bond Future	1	4,300,000	0.00 Client	Buy
16:31:56	R2048	On 06/05/2021			Bond Future	1	4,300,000	0.00 Member	Sell
16:58:00	R2048	On 06/05/2021			Bond Future	1	10,800,000	0.00 Member	Sell
16:58:00	R2048	On 06/05/2021			Bond Future	1	10,800,000	0.00 Member	Buy
Total for R2048 Bond Future						6	38,800,000	0.00	
16:58:00	R213	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Sell
16:58:00	R213	On 06/05/2021			Bond Future	1	400,000	0.00 Member	Buy
Total for R213 Bond Future						2	800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					77	3,694,820,000	0.00	