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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/03/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:51	GOVI	On 06/05/2021			GOVI	1	110,000	0.00 Member	Sell
16:49:51	GOVI	On 06/05/2021			GOVI	1	110,000	0.00 Member	Buy
Total for GOVI GOVI						2	220,000	0.00	
17:16:20	I2025	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
17:16:20	I2025	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
17:31:26	I2025	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
17:31:26	I2025	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
Total for I2025 Bond Future						4	2,000,000	0.00	
14:02:10	R186	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
14:02:10	R186	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:31	R186	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Buy
15:42:31	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
15:42:31	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Buy
15:42:31	R186	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
15:42:31	R186	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
15:57:50	R186	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
15:57:50	R186	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
16:38:03	R186	On 06/05/2021			Bond Future	1	12,100,000	0.00 Member	Buy
16:46:26	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:47:29	R186	On 06/05/2021			Bond Future	1	12,100,000	0.00 Client	Sell
16:56:53	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:58:25	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:58:25	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:59:19	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Sell
16:59:19	R186	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
Total for R186 Bond Future						17	119,400,000	0.00	
17:16:20	R197	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
17:16:20	R197	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
17:32:55	R197	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
17:32:55	R197	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Buy
Total for R197 Bond Future						4	1,200,000	0.00	
17:39:16	R202	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:39:16	R202	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:54:26	R202	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:54:26	R202	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R202 Bond Future						4	8,800,000	0.00	
14:02:10	R2030	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Buy
14:02:10	R2030	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:42	R2030	On 06/05/2021			Bond Future	1	5,600,000	0.00 Member	Sell
15:40:55	R2030	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
15:40:55	R2030	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
15:40:55	R2030	On 06/05/2021			Bond Future	1	1,200,000	0.00 Client	Buy
15:40:55	R2030	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Buy
15:40:55	R2030	On 06/05/2021			Bond Future	1	1,200,000	0.00 Member	Sell
16:04:07	R2030	On 06/05/2021			Bond Future	1	5,600,000	0.00 Client	Buy
Total for R2030 Bond Future						9	20,400,000	0.00	
14:02:10	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Sell
14:02:10	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
15:41:33	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Member	Buy
15:41:33	R2032	On 06/05/2021			Bond Future	1	900,000	0.00 Client	Sell
Total for R2032 Bond Future						4	3,600,000	0.00	
15:08:58	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:08:58	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Buy
15:11:35	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
15:11:35	R2035	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	4,000,000	0.00	
15:42:11	R2037	On 04/11/2021	11.49	Call	Bond Future	1	60,000,000	0.00 Member	Buy
15:42:11	R2037	On 04/11/2021	12.30	Put	Bond Future	1	60,000,000	0.00 Member	Sell
15:42:11	R2037	On 04/11/2021	12.30	Put	Bond Future	1	60,000,000	0.00 Member	Buy
15:42:11	R2037	On 04/11/2021	11.49	Call	Bond Future	1	60,000,000	0.00 Member	Sell
16:57:35	R2037	On 06/05/2021			Bond Future	1	17,400,000	0.00 Member	Sell
16:58:49	R2037	On 04/11/2021	11.49	Call	Bond Future	1	60,000,000	0.00 Member	Sell
16:59:08	R2037	On 04/11/2021	12.30	Put	Bond Future	1	60,000,000	0.00 Member	Buy
17:37:34	R2037	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
17:40:56	R2037	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
17:40:56	R2037	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:56	R2037	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	10,100,000	0.00 Member	Sell
17:40:57	R2037	On 06/05/2021			Bond Future	1	10,100,000	0.00 Client	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:40:57	R2037	On 06/05/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:40:57	R2037	On 06/05/2021			Bond Future	1	2,100,000	0.00 Client	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Sell
17:40:57	R2037	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:40:57	R2037	On 06/05/2021			Bond Future	1	10,100,000	0.00 Member	Buy
17:49:12	R2037	On 04/11/2021	12.30	Put	Bond Future	1	40,900,000	0.00 Member	Sell
17:49:42	R2037	On 04/11/2021	11.49	Call	Bond Future	1	40,900,000	0.00 Member	Buy
17:51:15	R2037	On 04/11/2021	11.49	Call	Bond Future	1	10,700,000	0.00 Member	Buy
17:51:15	R2037	On 04/11/2021	11.49	Call	Bond Future	1	10,700,000	0.00 Client	Buy
17:51:15	R2037	On 04/11/2021	11.49	Call	Bond Future	1	10,700,000	0.00 Member	Sell
17:52:18	R2037	On 04/11/2021	12.30	Put	Bond Future	1	10,700,000	0.00 Client	Sell
17:52:18	R2037	On 04/11/2021	12.30	Put	Bond Future	1	10,700,000	0.00 Member	Buy
17:52:18	R2037	On 04/11/2021	12.30	Put	Bond Future	1	10,700,000	0.00 Member	Sell
17:58:07	R2037	On 04/11/2021	11.49	Call	Bond Future	1	8,400,000	0.00 Member	Buy
17:58:07	R2037	On 04/11/2021	11.49	Call	Bond Future	1	8,400,000	0.00 Member	Sell
17:58:07	R2037	On 04/11/2021	11.49	Call	Bond Future	1	8,400,000	0.00 Client	Buy
17:58:48	R2037	On 04/11/2021	12.30	Put	Bond Future	1	8,400,000	0.00 Member	Sell
17:58:48	R2037	On 04/11/2021	12.30	Put	Bond Future	1	8,400,000	0.00 Member	Buy
17:58:48	R2037	On 04/11/2021	12.30	Put	Bond Future	1	8,400,000	0.00 Client	Sell
Total for R2037 Bond Future						36	626,000,000	0.00	
11:01:57	R2040	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
11:01:57	R2040	On 06/05/2021			Bond Future	1	22,000,000	0.00 Member	Sell
11:06:07	R2040	On 06/05/2021			Bond Future	1	16,000,000	0.00 Member	Sell
11:06:07	R2040	On 06/05/2021			Bond Future	1	16,000,000	0.00 Client	Buy
11:06:07	R2040	On 06/05/2021			Bond Future	1	16,000,000	0.00 Member	Buy
11:06:07	R2040	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:06:07	R2040	On 06/05/2021			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2040 Bond Future						7	88,000,000	0.00	
14:34:56	R2048	On 06/05/2021	10.20	Call	Bond Future	1	120,000,000	0.00 Member	Sell
14:34:56	R2048	On 06/05/2021	10.80	Call	Bond Future	1	120,000,000	0.00 Member	Buy
14:34:56	R2048	On 06/05/2021	10.90	Call	Bond Future	1	103,000,000	0.00 Member	Buy
14:34:56	R2048	On 06/05/2021	11.40	Call	Bond Future	1	103,000,000	0.00 Member	Sell
14:34:56	R2048	On 06/05/2021	10.20	Call	Bond Future	1	1,200,000	0.00 Member	Buy
14:34:56	R2048	On 06/05/2021	11.40	Call	Bond Future	1	1,000,000	0.00 Member	Buy
14:34:56	R2048	On 06/05/2021	10.90	Call	Bond Future	1	1,000,000	0.00 Member	Sell
14:34:56	R2048	On 06/05/2021	10.80	Call	Bond Future	1	1,200,000	0.00 Member	Sell
16:27:10	R2048	On 06/05/2021	10.80	Call	Bond Future	1	17,000,000	0.00 Member	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	79,000,000	0.00 Member	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	3,600,000	0.00 Member	Buy
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	3,600,000	0.00 Client	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	18,800,000	0.00 Member	Buy
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	1,200,000	0.00 Client	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	400,000	0.00 Member	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	18,800,000	0.00 Member	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	79,000,000	0.00 Member	Buy
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	400,000	0.00 Client	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	400,000	0.00 Member	Buy
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	18,800,000	0.00 Client	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	1,200,000	0.00 Member	Buy
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	17,000,000	0.00 Member	Buy
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	17,000,000	0.00 Client	Sell
16:27:11	R2048	On 06/05/2021	10.80	Call	Bond Future	1	79,000,000	0.00 Client	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	400,000	0.00 Client	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	400,000	0.00 Member	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	1,200,000	0.00 Member	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	1,200,000	0.00 Client	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	79,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	79,000,000	0.00 Member	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	400,000	0.00 Member	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	3,600,000	0.00 Client	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	17,000,000	0.00 Client	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	79,000,000	0.00 Member	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	18,800,000	0.00 Member	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	3,600,000	0.00 Member	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	17,000,000	0.00 Member	Sell
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	17,000,000	0.00 Member	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	18,800,000	0.00 Client	Buy
16:28:16	R2048	On 06/05/2021	10.20	Call	Bond Future	1	18,800,000	0.00 Member	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	67,800,000	0.00 Member	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	300,000	0.00 Member	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	3,100,000	0.00 Member	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	14,600,000	0.00 Client	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	14,600,000	0.00 Member	Sell
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	14,600,000	0.00 Member	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	67,800,000	0.00 Member	Sell
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	300,000	0.00 Member	Sell
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	3,100,000	0.00 Member	Sell
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	3,100,000	0.00 Client	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	67,800,000	0.00 Client	Buy
16:38:38	R2048	On 06/05/2021	11.40	Call	Bond Future	1	300,000	0.00 Client	Buy
16:38:39	R2048	On 06/05/2021	11.40	Call	Bond Future	1	16,200,000	0.00 Client	Buy
16:38:39	R2048	On 06/05/2021	11.40	Call	Bond Future	1	16,200,000	0.00 Member	Sell
16:38:39	R2048	On 06/05/2021	11.40	Call	Bond Future	1	16,200,000	0.00 Member	Buy
16:38:39	R2048	On 06/05/2021	11.40	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:38:39	R2048	On 06/05/2021	11.40	Call	Bond Future	1	1,000,000	0.00 Client	Buy
16:44:19	R2048	On 06/05/2021	10.90	Call	Bond Future	1	67,800,000	0.00 Client	Sell
16:44:19	R2048	On 06/05/2021	10.90	Call	Bond Future	1	14,600,000	0.00 Member	Buy
16:44:19	R2048	On 06/05/2021	10.90	Call	Bond Future	1	14,600,000	0.00 Client	Sell
16:44:19	R2048	On 06/05/2021	10.90	Call	Bond Future	1	67,800,000	0.00 Member	Buy
16:44:19	R2048	On 06/05/2021	10.90	Call	Bond Future	1	67,800,000	0.00 Member	Sell
16:44:19	R2048	On 06/05/2021	10.90	Call	Bond Future	1	14,600,000	0.00 Member	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	16,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	16,200,000	0.00 Member	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	1,000,000	0.00 Client	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	300,000	0.00 Member	Buy
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	300,000	0.00 Member	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	3,100,000	0.00 Member	Buy
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	3,100,000	0.00 Member	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	16,200,000	0.00 Client	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	300,000	0.00 Client	Sell
16:44:20	R2048	On 06/05/2021	10.90	Call	Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2048 Bond Future						76	1,784,000,000	0.00	
13:52:52	R209	On 06/05/2021			Bond Future	1	21,200,000	0.00 Member	Sell
13:52:52	R209	On 06/05/2021			Bond Future	1	27,500,000	0.00 Member	Buy
16:27:25	R209	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:27:25	R209	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
16:27:25	R209	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	21,200,000	0.00 Client	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:27:25	R209	On 06/05/2021			Bond Future	1	21,200,000	0.00 Member	Buy
16:27:25	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:56:53	R209	On 06/05/2021			Bond Future	1	30,600,000	0.00 Member	Buy
17:12:43	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
17:12:43	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
17:30:12	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
17:30:12	R209	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Sell
17:40:31	R209	On 06/05/2021			Bond Future	1	30,600,000	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						19	183,600,000	0.00	
17:12:43	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Sell
17:12:43	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
17:30:56	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Client	Sell
17:30:56	R214	On 06/05/2021			Bond Future	1	3,300,000	0.00 Member	Buy
Total for R214 Bond Future						4	13,200,000	0.00	
Grand Total for all Instruments						190	2,854,420,000	0.00	