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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:27	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Buy
12:06:27	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
12:17:54	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Buy
12:17:54	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
15:48:03	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Sell
15:48:03	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Sell
15:48:03	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Buy
16:06:06	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Client	Buy
16:06:06	R186	On 05/08/2021		Bond Future	1	2,800,000	0.00 Member	Sell
16:58:04	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Member	Buy
16:58:28	R186	On 05/08/2021		Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:28	R186	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R186 Bond Future						8	17,600,000	0.00	
15:10:30	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
15:10:30	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
15:10:30	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
15:10:30	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
15:10:30	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
15:10:30	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
15:10:30	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Sell
15:10:30	R2030	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Sell
15:18:33	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
15:18:33	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
15:18:33	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
15:18:33	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
15:48:03	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Member	Sell
15:48:03	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Member	Buy
16:05:33	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Client	Buy
16:05:33	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Member	Sell
Total for R2030 Bond Future						16	88,400,000	0.00	
15:48:03	R2032	On 05/08/2021			Bond Future	1	20,200,000	0.00 Member	Sell
15:48:03	R2032	On 05/08/2021			Bond Future	1	20,200,000	0.00 Member	Buy
16:02:47	R2032	On 05/08/2021			Bond Future	1	20,000,000	0.00 Member	Buy
16:02:47	R2032	On 05/08/2021			Bond Future	1	20,000,000	0.00 Client	Sell
16:04:22	R2032	On 05/08/2021			Bond Future	1	20,200,000	0.00 Client	Buy
16:04:22	R2032	On 05/08/2021			Bond Future	1	20,200,000	0.00 Member	Sell
Total for R2032 Bond Future						6	120,800,000	0.00	
15:48:03	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Sell
15:48:03	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:04	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Sell
16:05:04	R2035	On 05/08/2021			Bond Future	1	13,600,000	0.00 Client	Buy
Total for R2035 Bond Future						4	54,400,000	0.00	
9:56:49	R2037	On 05/08/2021			Bond Future	1	311,900,000	0.00 Member	Buy
9:56:49	R2037	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Sell
10:00:45	R2037	On 05/08/2021			Bond Future	1	185,000,000	0.00 Member	Sell
10:00:45	R2037	On 05/08/2021			Bond Future	1	185,000,000	0.00 Member	Buy
10:00:45	R2037	On 05/08/2021			Bond Future	1	185,000,000	0.00 Client	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	28,200,000	0.00 Client	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	20,600,000	0.00 Member	Buy
10:00:46	R2037	On 05/08/2021			Bond Future	1	20,600,000	0.00 Client	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	51,600,000	0.00 Member	Buy
10:00:46	R2037	On 05/08/2021			Bond Future	1	10,500,000	0.00 Client	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	28,200,000	0.00 Member	Buy
10:00:46	R2037	On 05/08/2021			Bond Future	1	51,600,000	0.00 Member	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	28,200,000	0.00 Member	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	20,600,000	0.00 Member	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	12,300,000	0.00 Member	Buy
10:00:46	R2037	On 05/08/2021			Bond Future	1	12,300,000	0.00 Client	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	12,300,000	0.00 Member	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	10,500,000	0.00 Member	Buy
10:00:46	R2037	On 05/08/2021			Bond Future	1	10,500,000	0.00 Member	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	51,600,000	0.00 Client	Sell
10:00:46	R2037	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Buy
10:00:46	R2037	On 05/08/2021			Bond Future	1	3,700,000	0.00 Client	Sell
15:48:03	R2037	On 05/08/2021			Bond Future	1	9,700,000	0.00 Member	Sell
15:48:03	R2037	On 05/08/2021			Bond Future	1	9,700,000	0.00 Member	Buy
16:03:38	R2037	On 05/08/2021			Bond Future	1	9,700,000	0.00 Member	Sell
16:03:38	R2037	On 05/08/2021			Bond Future	1	9,700,000	0.00 Client	Buy
Total for R2037 Bond Future						26	1,286,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:59	R2040	On 05/08/2021			Bond Future	1	65,800,000	0.00 Member	Sell
15:33:59	R2040	On 05/08/2021			Bond Future	1	65,800,000	0.00 Member	Buy
15:40:43	R2040	On 05/08/2021			Bond Future	1	65,800,000	0.00 Client	Buy
15:40:43	R2040	On 05/08/2021			Bond Future	1	65,800,000	0.00 Member	Sell
15:48:03	R2040	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Sell
15:48:03	R2040	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Buy
16:06:33	R2040	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Sell
16:06:33	R2040	On 05/08/2021			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R2040 Bond Future						8	274,800,000	0.00	
15:27:13	R2048	On 05/08/2021			Bond Future	1	65,800,000	0.00 Member	Sell
15:29:41	R2048	On 05/08/2021			Bond Future	1	65,800,000	0.00 Member	Buy
15:35:16	R2048	On 05/08/2021			Bond Future	1	65,800,000	0.00 Client	Sell
15:35:16	R2048	On 05/08/2021			Bond Future	1	65,800,000	0.00 Member	Buy
Total for R2048 Bond Future						4	263,200,000	0.00	
16:21:21	R209	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
16:21:21	R209	On 05/08/2021			Bond Future	1	9,200,000	0.00 Member	Sell
16:28:39	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Buy
16:28:39	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:28:39	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
16:28:39	R209	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:28:39	R209	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Buy
16:28:39	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Sell
16:28:39	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Client	Buy
16:28:39	R209	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
Total for R209 Bond Future						10	36,800,000	0.00	
Grand Total for all Instruments						86	2,142,440,000	0.00	