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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/06/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:27:04	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Member	Buy
10:08:18	GOVI	On 05/08/2021			GOVI	1	30,000	0.00 Client	Sell
Total for GOVI GOVI						2	60,000	0.00	
10:21:14	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Sell
10:21:14	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Buy
10:44:16	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Member	Sell
10:44:16	R186	On 05/08/2021			Bond Future	1	6,800,000	0.00 Client	Buy
Total for R186 Bond Future						4	27,200,000	0.00	
15:12:06	R197	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:12:06	R197	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:12:06	R197	On 05/08/2021			Bond Future	1	67,000,000	0.00 Member	Buy
15:12:06	R197	On 05/08/2021			Bond Future	1	67,000,000	0.00 Client	Sell
Total for R197 Bond Future						4	138,000,000	0.00	
10:21:14	R2030	On 05/08/2021			Bond Future	1	46,900,000	0.00 Member	Sell
10:21:14	R2030	On 05/08/2021			Bond Future	1	46,900,000	0.00 Member	Buy
10:44:05	R2030	On 05/08/2021			Bond Future	1	46,900,000	0.00 Member	Sell
10:44:05	R2030	On 05/08/2021			Bond Future	1	46,900,000	0.00 Client	Buy
Total for R2030 Bond Future						4	187,600,000	0.00	
10:21:14	R2032	On 05/08/2021			Bond Future	1	46,200,000	0.00 Member	Sell
10:21:14	R2032	On 05/08/2021			Bond Future	1	46,200,000	0.00 Member	Buy
10:44:25	R2032	On 05/08/2021			Bond Future	1	46,200,000	0.00 Member	Sell
10:44:25	R2032	On 05/08/2021			Bond Future	1	46,200,000	0.00 Client	Buy
Total for R2032 Bond Future						4	184,800,000	0.00	
10:21:14	R2035	On 05/08/2021			Bond Future	1	30,600,000	0.00 Member	Sell
10:21:14	R2035	On 05/08/2021			Bond Future	1	30,600,000	0.00 Member	Buy
10:43:50	R2035	On 05/08/2021			Bond Future	1	30,600,000	0.00 Client	Buy
10:43:50	R2035	On 05/08/2021			Bond Future	1	30,600,000	0.00 Member	Sell
Total for R2035 Bond Future						4	122,400,000	0.00	
10:30:01	R2037	On 05/08/2021			Bond Future	1	20,700,000	0.00 Member	Sell
10:30:01	R2037	On 05/08/2021			Bond Future	1	20,700,000	0.00 Member	Buy
10:44:35	R2037	On 05/08/2021			Bond Future	1	20,700,000	0.00 Member	Sell
10:44:35	R2037	On 05/08/2021			Bond Future	1	20,700,000	0.00 Client	Buy
Total for R2037 Bond Future						4	82,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:22:52	R2040	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Buy
10:22:52	R2040	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Sell
10:27:11	R2040	On 05/08/2021			Bond Future	1	24,600,000	0.00 Client	Buy
10:27:11	R2040	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Sell
10:30:01	R2040	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Sell
10:30:01	R2040	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Buy
10:44:44	R2040	On 05/08/2021			Bond Future	1	5,900,000	0.00 Client	Buy
10:44:44	R2040	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Sell
Total for R2040 Bond Future						8	122,000,000	0.00	
15:14:14	R2044	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
15:14:14	R2044	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
15:24:50	R2044	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Sell
15:24:50	R2044	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2044 Bond Future						4	16,000,000	0.00	
10:22:52	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Sell
10:22:52	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Buy
10:26:30	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Client	Sell
10:26:30	R2048	On 05/08/2021			Bond Future	1	24,600,000	0.00 Member	Buy
11:14:00	R2048	On 04/11/2021	10.30	Call	Bond Future	1	118,800,000	0.00 Client	Sell
11:14:00	R2048	On 04/11/2021	10.30	Call	Bond Future	1	17,600,000	0.00 Member	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	18,700,000	0.00 Member	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	78,400,000	0.00 Member	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	17,600,000	0.00 Client	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	78,400,000	0.00 Client	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	78,400,000	0.00 Member	Sell
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	17,600,000	0.00 Member	Sell
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	18,700,000	0.00 Client	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	400,000	0.00 Client	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	400,000	0.00 Member	Sell
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	18,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	3,700,000	0.00 Member	Sell
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	3,700,000	0.00 Client	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	3,700,000	0.00 Member	Buy
11:21:17	R2048	On 04/11/2021	10.30	Call	Bond Future	1	400,000	0.00 Member	Buy
11:21:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	118,800,000	0.00 Client	Buy
11:21:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	17,600,000	0.00 Member	Sell
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	18,700,000	0.00 Member	Sell
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	3,700,000	0.00 Client	Sell
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	18,700,000	0.00 Client	Sell
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	3,700,000	0.00 Member	Sell
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	3,700,000	0.00 Member	Buy
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	18,700,000	0.00 Member	Buy
11:24:33	R2048	On 04/11/2021	9.60	Call	Bond Future	1	3,700,000	0.00 Member	Buy
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	400,000	0.00 Member	Buy
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	400,000	0.00 Member	Buy
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	400,000	0.00 Member	Sell
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	400,000	0.00 Client	Sell
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	78,400,000	0.00 Client	Sell
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	78,400,000	0.00 Member	Buy
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	78,400,000	0.00 Member	Sell
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	17,600,000	0.00 Member	Buy
11:24:34	R2048	On 04/11/2021	9.60	Call	Bond Future	1	17,600,000	0.00 Client	Sell
Total for R2048 Bond Future						36	1,048,800,000	0.00	
10:35:16	R214	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Buy
10:35:16	R214	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Sell
15:44:41	R214	On 05/08/2021			Bond Future	1	3,800,000	0.00 Member	Sell
15:44:41	R214	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
15:44:41	R214	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Buy
15:44:41	R214	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
15:44:41	R214	On 05/08/2021			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R214 Bond Future						7	29,600,000	0.00	
Grand Total for all Instruments						81	1,959,260,000	0.00	