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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:42:44	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
15:42:44	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
15:42:44	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Buy
15:58:03	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Buy
17:47:54	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Member	Sell
17:47:54	GOVI	On 05/08/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	60,000	0.00	
9:34:28	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Buy
9:34:28	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Member	Sell
9:34:28	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Client	Buy
9:34:28	I2046	On 05/08/2021		Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						4	5,600,000	0.00	
16:35:44	R186	On 04/11/2021			Bond Future	1	2,125,000,000	0.00 Member	Buy
16:35:44	R186	On 05/08/2021			Bond Future	1	2,125,000,000	0.00 Member	Sell
16:35:44	R186	On 05/08/2021			Bond Future	1	2,125,000,000	0.00 Member	Buy
16:35:44	R186	On 04/11/2021			Bond Future	1	2,125,000,000	0.00 Member	Sell
Total for R186 Bond Future						4	8,500,000,000	0.00	
8:35:49	R2030	On 05/08/2021			Bond Future	1	10,800,000	0.00 Member	Sell
11:08:31	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
11:08:31	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
11:26:07	R2030	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Buy
11:28:22	R2030	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Buy
11:28:22	R2030	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Sell
11:28:22	R2030	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
11:28:22	R2030	On 05/08/2021			Bond Future	1	5,300,000	0.00 Client	Buy
11:28:22	R2030	On 05/08/2021			Bond Future	1	5,500,000	0.00 Client	Buy
16:43:07	R2030	On 05/08/2021			Bond Future	1	500,000,000	0.00 Member	Sell
16:43:07	R2030	On 05/08/2021			Bond Future	1	500,000,000	0.00 Member	Buy
16:57:55	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
16:57:55	R2030	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
16:59:15	R2030	On 05/08/2021			Bond Future	1	1,344,000,000	0.00 Member	Sell
16:59:15	R2030	On 04/11/2021			Bond Future	1	1,344,000,000	0.00 Member	Buy
16:59:15	R2030	On 04/11/2021			Bond Future	1	1,344,000,000	0.00 Member	Sell
16:59:15	R2030	On 05/08/2021			Bond Future	1	1,344,000,000	0.00 Member	Buy
17:24:21	R2030	On 05/08/2021			Bond Future	1	3,900,000	0.00 Member	Buy
17:28:50	R2030	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
17:29:25	R2030	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:29:25	R2030	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell
17:29:25	R2030	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
17:29:26	R2030	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
17:29:26	R2030	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						24	6,435,600,000	0.00	
16:35:44	R2032	On 05/08/2021			Bond Future	1	1,200,000,000	0.00 Member	Sell
16:35:44	R2032	On 04/11/2021			Bond Future	1	1,200,000,000	0.00 Member	Buy
16:35:44	R2032	On 04/11/2021			Bond Future	1	1,200,000,000	0.00 Member	Sell
16:35:44	R2032	On 05/08/2021			Bond Future	1	1,200,000,000	0.00 Member	Buy
Total for R2032 Bond Future						4	4,800,000,000	0.00	
16:35:44	R2035	On 04/11/2021			Bond Future	1	875,000,000	0.00 Member	Buy
16:35:44	R2035	On 05/08/2021			Bond Future	1	875,000,000	0.00 Member	Sell
16:35:44	R2035	On 05/08/2021			Bond Future	1	875,000,000	0.00 Member	Buy
16:35:44	R2035	On 04/11/2021			Bond Future	1	875,000,000	0.00 Member	Sell
16:43:07	R2035	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Buy
16:43:07	R2035	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell
17:04:47	R2035	On 05/08/2021			Bond Future	1	152,000,000	0.00 Member	Buy
17:04:47	R2035	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:18:28	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:18:28	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:18:28	R2035	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Sell
17:18:28	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
17:18:28	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:18:28	R2035	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:18:29	R2035	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:18:29	R2035	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Buy
17:18:29	R2035	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Sell
17:18:29	R2035	On 05/08/2021			Bond Future	1	2,200,000	0.00 Client	Sell
17:18:29	R2035	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:18:29	R2035	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	4,800,000	0.00 Client	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:18:30	R2035	On 05/08/2021			Bond Future	1	2,100,000	0.00 Client	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:18:30	R2035	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	51,700,000	0.00 Client	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	51,700,000	0.00 Member	Buy
17:18:30	R2035	On 05/08/2021			Bond Future	1	51,700,000	0.00 Member	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	84,300,000	0.00 Member	Buy
17:18:30	R2035	On 05/08/2021			Bond Future	1	84,300,000	0.00 Member	Sell
17:18:30	R2035	On 05/08/2021			Bond Future	1	84,300,000	0.00 Client	Sell
Total for R2035 Bond Future						34	4,308,000,000	0.00	
9:34:27	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
9:34:27	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
9:34:28	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
9:34:28	R2037	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Buy
11:29:45	R2037	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Buy
11:46:05	R2037	On 05/08/2021			Bond Future	1	3,700,000	0.00 Client	Sell
12:02:57	R2037	On 05/08/2021			Bond Future	1	48,300,000	0.00 Member	Buy
12:33:41	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	16,700,000	0.00 Member	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	26,900,000	0.00 Member	Buy
12:37:52	R2037	On 05/08/2021			Bond Future	1	26,900,000	0.00 Member	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
12:37:52	R2037	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	26,900,000	0.00 Client	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
12:37:52	R2037	On 05/08/2021			Bond Future	1	16,700,000	0.00 Member	Buy
12:37:52	R2037	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:52	R2037	On 05/08/2021			Bond Future	1	16,700,000	0.00 Client	Sell
12:37:53	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
12:37:53	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
12:37:53	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
12:37:53	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
12:37:53	R2037	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
16:14:34	R2037	On 05/08/2021			Bond Future	1	347,600,000	0.00 Member	Buy
16:14:34	R2037	On 05/08/2021			Bond Future	1	118,000,000	0.00 Member	Sell
16:35:44	R2037	On 04/11/2021			Bond Future	1	815,000,000	0.00 Member	Buy
16:35:44	R2037	On 05/08/2021			Bond Future	1	815,000,000	0.00 Member	Sell
16:35:44	R2037	On 05/08/2021			Bond Future	1	815,000,000	0.00 Member	Buy
16:35:44	R2037	On 04/11/2021			Bond Future	1	815,000,000	0.00 Member	Sell
16:47:12	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Client	Sell
16:47:12	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
16:47:12	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Sell
16:47:12	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Buy
16:47:12	R2037	On 05/08/2021			Bond Future	1	2,800,000	0.00 Member	Sell
16:47:12	R2037	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	7,900,000	0.00 Client	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	192,300,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	5,100,000	0.00 Client	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	5,100,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	7,900,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	7,900,000	0.00 Member	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	192,300,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
16:47:13	R2037	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Sell
16:47:13	R2037	On 05/08/2021			Bond Future	1	192,300,000	0.00 Client	Sell
16:47:14	R2037	On 05/08/2021			Bond Future	1	10,700,000	0.00 Member	Buy
16:47:14	R2037	On 05/08/2021			Bond Future	1	10,700,000	0.00 Client	Sell
16:47:14	R2037	On 05/08/2021			Bond Future	1	118,000,000	0.00 Client	Sell
16:47:14	R2037	On 05/08/2021			Bond Future	1	10,700,000	0.00 Member	Sell
16:47:14	R2037	On 05/08/2021			Bond Future	1	118,000,000	0.00 Member	Buy
Total for R2037 Bond Future						66	4,858,200,000	0.00	
9:34:28	R2040	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
9:34:28	R2040	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
9:34:28	R2040	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Buy
9:34:28	R2040	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R2040 Bond Future						4	7,600,000	0.00	
15:11:36	R2044	On 05/08/2021			Bond Future	1	267,000,000	0.00 Member	Buy
15:11:36	R2044	On 04/11/2021			Bond Future	1	267,000,000	0.00 Member	Sell
15:11:36	R2044	On 04/11/2021			Bond Future	1	267,000,000	0.00 Member	Buy
15:11:36	R2044	On 05/08/2021			Bond Future	1	267,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	1,068,000,000	0.00	
14:09:35	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Buy
14:09:35	R2048	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
14:58:43	R2048	On 05/08/2021			Bond Future	1	100,000,000	0.00 Member	Buy
14:58:43	R2048	On 05/08/2021			Bond Future	1	100,000,000	0.00 Member	Sell
15:03:39	R2048	On 05/08/2021			Bond Future	1	5,000,000,000	0.00 Member	Buy
15:03:39	R2048	On 04/11/2021			Bond Future	1	5,000,000,000	0.00 Member	Sell
15:03:39	R2048	On 04/11/2021			Bond Future	1	5,000,000,000	0.00 Member	Buy
15:03:39	R2048	On 05/08/2021			Bond Future	1	5,000,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:12:58	R2048	On 04/11/2021			Bond Future	1	5,741,000,000	0.00 Member	Sell
16:12:58	R2048	On 05/08/2021			Bond Future	1	5,741,000,000	0.00 Member	Buy
16:12:58	R2048	On 05/08/2021			Bond Future	1	5,741,000,000	0.00 Member	Sell
16:12:58	R2048	On 04/11/2021			Bond Future	1	5,741,000,000	0.00 Member	Buy
17:48:41	R2048	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell
17:48:41	R2048	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R2048 Bond Future						14	43,365,600,000	0.00	
14:09:35	R214	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Sell
14:09:35	R214	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Buy
Total for R214 Bond Future						2	80,000,000	0.00	
Grand Total for all Instruments						166	73,428,660,000	0.00	