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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/04/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:14	GOVI	On 05/08/2021		GOVI	1	2,800,000	0.00 Member	Sell
10:41:14	GOVI	On 06/05/2021		GOVI	1	2,800,000	0.00 Member	Buy
10:41:14	GOVI	On 06/05/2021		GOVI	1	2,520,000	0.00 Member	Sell
10:41:14	GOVI	On 05/08/2021		GOVI	1	2,520,000	0.00 Member	Buy
10:42:54	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
10:42:54	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Sell
12:00:53	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Member	Buy
12:00:53	GOVI	On 06/05/2021		GOVI	1	20,000	0.00 Client	Sell
12:06:18	GOVI	On 06/05/2021		GOVI	1	2,520,000	0.00 Client	Sell
12:06:18	GOVI	On 06/05/2021		GOVI	1	280,000	0.00 Client	Sell
12:06:18	GOVI	On 06/05/2021		GOVI	1	2,520,000	0.00 Member	Buy
12:06:18	GOVI	On 06/05/2021		GOVI	1	280,000	0.00 Member	Buy
12:06:18	GOVI	On 06/05/2021		GOVI	1	280,000	0.00 Member	Sell
12:07:15	GOVI	On 05/08/2021		GOVI	1	280,000	0.00 Member	Buy
12:07:15	GOVI	On 05/08/2021		GOVI	1	280,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:15	GOVI	On 05/08/2021			GOVI	1	280,000	0.00 Client	Buy
12:07:15	GOVI	On 05/08/2021			GOVI	1	2,520,000	0.00 Member	Sell
12:07:15	GOVI	On 05/08/2021			GOVI	1	2,520,000	0.00 Client	Buy
Total for GOVI GOVI						18	22,480,000	0.00	
8:49:47	I2029	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
8:49:47	I2029	On 06/05/2021			Bond Future	1	3,800,000	0.00 Member	Buy
11:08:48	I2029	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Buy
11:08:48	I2029	On 06/05/2021			Bond Future	1	100,000	0.00 Client	Sell
11:08:48	I2029	On 06/05/2021			Bond Future	1	100,000	0.00 Member	Sell
11:08:48	I2029	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
11:08:49	I2029	On 06/05/2021			Bond Future	1	800,000	0.00 Client	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
11:08:49	I2029	On 06/05/2021			Bond Future	1	500,000	0.00 Member	Buy
11:08:49	I2029	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
11:08:49	I2029	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	500,000	0.00 Client	Sell
11:08:49	I2029	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
Total for I2029 Bond Future						19	15,200,000	0.00	
14:35:45	I2038	On 05/08/2021			Bond Future	1	21,100,000	0.00 Client	Buy
14:35:45	I2038	On 05/08/2021			Bond Future	1	21,100,000	0.00 Member	Sell
Total for I2038 Bond Future						2	42,200,000	0.00	
11:32:56	IGOV	On 06/05/2021			Index Future	1	1,420,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:32:56	IGOV	On 06/05/2021			Index Future	1	1,420,000	0.00 Client	Sell
Total for IGOV Index Future						2	2,840,000	0.00	
12:00:07	R197	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
12:00:07	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
12:00:07	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
12:00:07	R197	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
12:18:51	R197	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
12:18:51	R197	On 06/05/2021			Bond Future	1	700,000	0.00 Client	Sell
12:19:22	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
12:19:22	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
12:36:18	R197	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Buy
12:36:18	R197	On 06/05/2021			Bond Future	1	700,000	0.00 Member	Sell
12:36:38	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
12:36:38	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
Total for R197 Bond Future						12	8,400,000	0.00	
12:36:09	R2030	On 05/08/2021			Bond Future	1	200,000,000	0.00 Client	Buy
12:36:09	R2030	On 06/05/2021			Bond Future	1	200,000,000	0.00 Client	Sell
12:36:09	R2030	On 06/05/2021			Bond Future	1	200,000,000	0.00 Member	Buy
12:36:09	R2030	On 05/08/2021			Bond Future	1	200,000,000	0.00 Member	Sell
14:19:11	R2030	On 05/08/2021	8.50	Call	Bond Future	1	5,500,000	0.00 Member	Sell
14:19:11	R2030	On 05/08/2021	9.50	Put	Bond Future	1	5,600,000	0.00 Member	Buy
14:19:11	R2030	On 05/08/2021	9.50	Put	Bond Future	1	500,000,000	0.00 Member	Sell
14:19:11	R2030	On 05/08/2021			Bond Future	1	280,000,000	0.00 Member	Sell
14:19:11	R2030	On 05/08/2021	8.50	Call	Bond Future	1	500,000,000	0.00 Member	Buy
16:33:02	R2030	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Buy
16:37:18	R2030	On 05/08/2021			Bond Future	1	97,800,000	0.00 Member	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	3,100,000	0.00 Client	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	155,100,000	0.00 Client	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	9,300,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	6,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	4,300,000	0.00 Client	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	6,500,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	6,500,000	0.00 Member	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	4,300,000	0.00 Member	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	9,300,000	0.00 Client	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	9,300,000	0.00 Member	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	155,100,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	155,100,000	0.00 Member	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	97,800,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	97,800,000	0.00 Client	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	3,900,000	0.00 Member	Sell
16:37:19	R2030	On 05/08/2021			Bond Future	1	3,900,000	0.00 Client	Buy
16:37:19	R2030	On 05/08/2021			Bond Future	1	3,900,000	0.00 Member	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,100,000	0.00 Member	Sell
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	11,800,000	0.00 Member	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,700,000	0.00 Member	Sell
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	175,900,000	0.00 Client	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	275,400,000	0.00 Member	Sell
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	11,800,000	0.00 Member	Sell
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	175,900,000	0.00 Member	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	275,400,000	0.00 Client	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	11,800,000	0.00 Client	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,700,000	0.00 Client	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	175,900,000	0.00 Member	Sell
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	16,500,000	0.00 Member	Sell
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	16,500,000	0.00 Client	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,100,000	0.00 Client	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,100,000	0.00 Member	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	7,700,000	0.00 Member	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	16,500,000	0.00 Member	Buy
17:02:45	R2030	On 05/08/2021	9.50	Put	Bond Future	1	275,400,000	0.00 Member	Buy
17:03:08	R2030	On 05/08/2021	9.50	Put	Bond Future	1	5,600,000	0.00 Member	Sell
17:03:08	R2030	On 05/08/2021	9.50	Put	Bond Future	1	5,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	7,100,000	0.00 Client	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	7,100,000	0.00 Member	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	174,500,000	0.00 Member	Buy
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	174,500,000	0.00 Member	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	16,400,000	0.00 Member	Buy
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	16,400,000	0.00 Client	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	277,100,000	0.00 Member	Buy
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	11,700,000	0.00 Member	Buy
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	7,100,000	0.00 Member	Buy
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	11,700,000	0.00 Client	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	174,500,000	0.00 Client	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	16,400,000	0.00 Member	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	277,100,000	0.00 Member	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	11,700,000	0.00 Member	Sell
17:15:43	R2030	On 05/08/2021	8.50	Call	Bond Future	1	277,100,000	0.00 Client	Sell
17:15:44	R2030	On 05/08/2021	8.50	Call	Bond Future	1	7,700,000	0.00 Client	Sell
17:15:44	R2030	On 05/08/2021	8.50	Call	Bond Future	1	7,700,000	0.00 Member	Sell
17:15:44	R2030	On 05/08/2021	8.50	Call	Bond Future	1	7,700,000	0.00 Member	Buy
17:16:19	R2030	On 05/08/2021	8.50	Call	Bond Future	1	5,500,000	0.00 Member	Buy
17:16:19	R2030	On 05/08/2021	8.50	Call	Bond Future	1	5,500,000	0.00 Client	Sell
Total for R2030 Bond Future						70	5,920,000,000	0.00	
14:55:04	R2035	On 04/11/2021	10.60	Put	Bond Future	1	35,000,000	0.00 Member	Buy
14:55:04	R2035	On 04/11/2021	10.11	Call	Bond Future	1	35,000,000	0.00 Member	Sell
14:55:04	R2035	On 04/11/2021	11.20	Put	Bond Future	1	35,000,000	0.00 Member	Sell
14:55:04	R2035	On 04/11/2021	10.11	Call	Bond Future	1	35,000,000	0.00 Member	Buy
14:55:04	R2035	On 04/11/2021	11.20	Put	Bond Future	1	35,000,000	0.00 Member	Buy
14:55:04	R2035	On 04/11/2021	10.60	Put	Bond Future	1	35,000,000	0.00 Member	Sell
16:19:57	R2035	On 04/11/2021	11.20	Put	Bond Future	1	29,800,000	0.00 Member	Sell
16:19:57	R2035	On 04/11/2021	11.20	Put	Bond Future	1	35,000,000	0.00 Member	Buy
16:20:08	R2035	On 04/11/2021	10.60	Put	Bond Future	1	29,800,000	0.00 Member	Buy
16:20:08	R2035	On 04/11/2021	10.60	Put	Bond Future	1	35,000,000	0.00 Member	Sell
16:20:17	R2035	On 04/11/2021	10.11	Call	Bond Future	1	29,800,000	0.00 Member	Sell
16:20:17	R2035	On 04/11/2021	10.11	Call	Bond Future	1	35,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:23:01	R2035	On 04/11/2021	11.20	Put	Bond Future	1	29,800,000	0.00 Client	Sell
17:23:01	R2035	On 04/11/2021	11.20	Put	Bond Future	1	5,200,000	0.00 Member	Buy
17:23:01	R2035	On 04/11/2021	11.20	Put	Bond Future	1	5,200,000	0.00 Client	Sell
17:23:01	R2035	On 04/11/2021	11.20	Put	Bond Future	1	5,200,000	0.00 Member	Sell
17:23:01	R2035	On 04/11/2021	11.20	Put	Bond Future	1	29,800,000	0.00 Member	Buy
17:23:37	R2035	On 04/11/2021	10.60	Put	Bond Future	1	5,200,000	0.00 Member	Sell
17:23:37	R2035	On 04/11/2021	10.60	Put	Bond Future	1	5,200,000	0.00 Client	Buy
17:23:37	R2035	On 04/11/2021	10.60	Put	Bond Future	1	5,200,000	0.00 Member	Buy
17:23:37	R2035	On 04/11/2021	10.60	Put	Bond Future	1	29,800,000	0.00 Member	Sell
17:23:37	R2035	On 04/11/2021	10.60	Put	Bond Future	1	29,800,000	0.00 Client	Buy
17:24:00	R2035	On 04/11/2021	10.11	Call	Bond Future	1	29,800,000	0.00 Client	Sell
17:24:00	R2035	On 04/11/2021	10.11	Call	Bond Future	1	29,800,000	0.00 Member	Buy
17:24:00	R2035	On 04/11/2021	10.11	Call	Bond Future	1	5,200,000	0.00 Member	Buy
17:24:00	R2035	On 04/11/2021	10.11	Call	Bond Future	1	5,200,000	0.00 Client	Sell
17:24:00	R2035	On 04/11/2021	10.11	Call	Bond Future	1	5,200,000	0.00 Member	Sell
Total for R2035 Bond Future						27	630,000,000	0.00	
12:36:09	R2048	On 06/05/2021			Bond Future	1	300,000,000	0.00 Client	Buy
12:36:09	R2048	On 05/08/2021			Bond Future	1	300,000,000	0.00 Client	Sell
12:36:09	R2048	On 05/08/2021			Bond Future	1	300,000,000	0.00 Member	Buy
12:36:09	R2048	On 06/05/2021			Bond Future	1	300,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	1,200,000,000	0.00	
12:36:09	R209	On 06/05/2021			Bond Future	1	840,000,000	0.00 Client	Sell
12:36:09	R209	On 05/08/2021			Bond Future	1	840,000,000	0.00 Client	Buy
12:36:09	R209	On 05/08/2021			Bond Future	1	840,000,000	0.00 Member	Sell
12:36:09	R209	On 06/05/2021			Bond Future	1	840,000,000	0.00 Member	Buy
Total for R209 Bond Future						4	3,360,000,000	0.00	
12:36:09	R214	On 05/08/2021			Bond Future	1	50,000,000	0.00 Client	Sell
12:36:09	R214	On 06/05/2021			Bond Future	1	50,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:09	R214	On 06/05/2021		Bond Future	1	50,000,000	0.00 Member	Sell
12:36:09	R214	On 05/08/2021		Bond Future	1	50,000,000	0.00 Member	Buy
Total for R214 Bond Future					4	200,000,000	0.00	
Grand Total for all Instruments					162	11,401,120,000	0.00	