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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:02:22	I2025	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Buy
15:02:22	I2025	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Sell
16:24:38	I2025	On 05/08/2021		Bond Future	1	600,000	0.00 Member	Sell
16:24:38	I2025	On 05/08/2021		Bond Future	1	600,000	0.00 Client	Buy
Total for I2025 Bond Future					4	2,400,000	0.00	
14:06:15	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Member	Buy
14:06:15	IGOV	On 05/08/2021		Index Future	1	20,000	0.00 Client	Sell
Total for IGOV Index Future					2	40,000	0.00	
12:23:24	R186	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Sell
12:23:24	R186	On 05/08/2021		Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:23:50	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
13:23:50	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:22:02	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Sell
14:22:02	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:56:51	R186	On 05/08/2021			Bond Future	1	162,000,000	0.00 Member	Buy
14:56:51	R186	On 05/08/2021			Bond Future	1	167,100,000	0.00 Member	Sell
15:23:25	R186	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
15:23:25	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:23:25	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy
15:23:25	R186	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
15:23:25	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
15:23:25	R186	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
15:23:26	R186	On 05/08/2021			Bond Future	1	162,000,000	0.00 Client	Buy
15:23:26	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
15:23:26	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Client	Buy
15:23:26	R186	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
15:23:26	R186	On 05/08/2021			Bond Future	1	162,000,000	0.00 Member	Sell
Total for R186 Bond Future						19	818,400,000	0.00	
15:02:22	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
15:02:22	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
15:18:27	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Buy
15:18:27	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
Total for R197 Bond Future						4	1,200,000	0.00	
16:09:05	R2030	On 05/08/2021			Bond Future	1	14,500,000	0.00 Member	Buy
16:09:05	R2030	On 05/08/2021			Bond Future	1	14,500,000	0.00 Member	Sell
16:52:16	R2030	On 05/08/2021			Bond Future	1	14,500,000	0.00 Member	Sell
16:52:16	R2030	On 05/08/2021			Bond Future	1	14,500,000	0.00 Client	Buy
Total for R2030 Bond Future						4	58,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:35	R2037	On 05/08/2021			Bond Future	1	228,400,000	0.00 Member	Buy
15:59:35	R2037	On 05/08/2021			Bond Future	1	228,400,000	0.00 Member	Sell
17:29:50	R2037	On 05/08/2021			Bond Future	1	228,400,000	0.00 Client	Buy
17:29:50	R2037	On 05/08/2021			Bond Future	1	228,400,000	0.00 Member	Sell
Total for R2037 Bond Future						4	913,600,000	0.00	
16:09:05	R2040	On 05/08/2021			Bond Future	1	16,400,000	0.00 Member	Sell
16:09:05	R2040	On 05/08/2021			Bond Future	1	16,400,000	0.00 Member	Buy
16:52:26	R2040	On 05/08/2021			Bond Future	1	16,400,000	0.00 Client	Sell
16:52:26	R2040	On 05/08/2021			Bond Future	1	16,400,000	0.00 Member	Buy
Total for R2040 Bond Future						4	65,600,000	0.00	
10:55:13	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Sell
10:55:13	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Buy
10:58:08	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Client	Buy
10:58:08	R209	On 05/08/2021			Bond Future	1	40,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	160,000,000	0.00	
Grand Total for all Instruments						45	2,019,240,000	0.00	