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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/06/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:39	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Buy
11:21:48	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Sell
11:22:30	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Member	Buy
11:22:30	GOVI	On 05/08/2021			GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI						4	40,000	0.00	
8:59:05	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Buy
10:37:05	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Sell
10:37:38	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Buy
10:37:38	R186	On 05/08/2021			Bond Future	1	2,600,000	0.00 Client	Sell
14:27:03	R186	On 05/08/2021			Bond Future	1	74,700,000	0.00 Member	Sell
14:27:03	R186	On 05/08/2021			Bond Future	1	75,000,000	0.00 Member	Buy
14:48:33	R186	On 05/08/2021			Bond Future	1	74,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:48:33	R186	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
14:48:33	R186	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
14:48:33	R186	On 05/08/2021			Bond Future	1	74,700,000	0.00 Member	Buy
14:48:33	R186	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
16:42:26	R186	On 05/08/2021			Bond Future	1	56,400,000	0.00 Member	Buy
17:05:31	R186	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Sell
17:07:01	R186	On 05/08/2021			Bond Future	1	11,200,000	0.00 Member	Sell
17:07:01	R186	On 05/08/2021			Bond Future	1	11,200,000	0.00 Member	Buy
17:07:01	R186	On 05/08/2021			Bond Future	1	11,200,000	0.00 Client	Sell
17:07:01	R186	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Buy
17:07:01	R186	On 05/08/2021			Bond Future	1	2,900,000	0.00 Client	Sell
17:07:01	R186	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Buy
17:07:02	R186	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	6,900,000	0.00 Client	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	13,100,000	0.00 Member	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	13,100,000	0.00 Member	Buy
17:07:02	R186	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
17:07:02	R186	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	12,400,000	0.00 Client	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	13,100,000	0.00 Client	Sell
17:07:02	R186	On 05/08/2021			Bond Future	1	6,900,000	0.00 Member	Buy
17:07:44	R186	On 05/08/2021			Bond Future	1	4,800,000	0.00 Client	Sell
17:07:44	R186	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
17:07:44	R186	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:07:44	R186	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
17:07:44	R186	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
17:07:44	R186	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Sell
17:07:44	R186	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Sell
17:07:44	R186	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R186 Bond Future						39	536,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:07:12	R202	On 05/08/2021			Bond Future	1	48,100,000	0.00 Member	Buy
11:07:12	R202	On 05/08/2021			Bond Future	1	48,100,000	0.00 Member	Sell
11:10:38	R202	On 05/08/2021			Bond Future	1	48,100,000	0.00 Member	Buy
11:10:38	R202	On 05/08/2021			Bond Future	1	48,100,000	0.00 Client	Sell
Total for R202 Bond Future						4	192,400,000	0.00	
8:59:05	R2030	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
10:39:55	R2030	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
10:40:09	R2030	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
10:40:09	R2030	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
16:15:38	R2030	On 05/08/2021			Bond Future	1	31,200,000	0.00 Member	Buy
16:15:38	R2030	On 05/08/2021			Bond Future	1	31,200,000	0.00 Member	Sell
Total for R2030 Bond Future						6	65,600,000	0.00	
8:59:05	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
10:41:28	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
10:41:40	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
10:41:40	R2037	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
Total for R2037 Bond Future						4	2,800,000	0.00	
Grand Total for all Instruments						57	796,840,000	0.00	