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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/06/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:03:19	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Sell
15:10:21	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Buy
15:12:05	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Sell
15:12:05	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					4	120,000	0.00	
12:06:01	IGOV	On 05/08/2021		Index Future	1	10,000	0.00 Member	Sell
12:06:01	IGOV	On 05/08/2021		Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future					2	20,000	0.00	
10:41:11	R186	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Buy
10:41:11	R186	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:16	R186	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
11:31:16	R186	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Sell
16:24:00	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:24:00	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:29:15	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Sell
16:29:15	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:44:25	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Member	Buy
16:44:25	R186	On 05/08/2021			Bond Future	1	25,000,000	0.00 Client	Sell
17:18:58	R186	On 05/08/2021			Bond Future	1	7,200,000	0.00 Client	Buy
17:18:58	R186	On 05/08/2021			Bond Future	1	7,200,000	0.00 Client	Sell
Total for R186 Bond Future						12	171,600,000	0.00	
17:18:50	R202	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:40:37	R202	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:41:08	R202	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:41:08	R202	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R202 Bond Future						4	4,000,000	0.00	
10:41:11	R2030	On 05/08/2021			Bond Future	1	12,100,000	0.00 Member	Buy
10:41:11	R2030	On 05/08/2021			Bond Future	1	12,100,000	0.00 Member	Sell
11:31:06	R2030	On 05/08/2021			Bond Future	1	12,100,000	0.00 Member	Buy
11:31:06	R2030	On 05/08/2021			Bond Future	1	12,100,000	0.00 Client	Sell
16:04:44	R2030	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:04:44	R2030	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:28:55	R2030	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:28:55	R2030	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:44:34	R2030	On 05/08/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:44:34	R2030	On 05/08/2021			Bond Future	1	15,000,000	0.00 Client	Buy
17:18:50	R2030	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:32:59	R2030	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Sell
17:33:15	R2030	On 05/08/2021			Bond Future	1	4,800,000	0.00 Member	Buy
17:33:15	R2030	On 05/08/2021			Bond Future	1	4,800,000	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						14	157,600,000	0.00	
10:41:11	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Buy
10:41:11	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Sell
11:31:28	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Client	Sell
11:31:28	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Buy
Total for R2032 Bond Future						4	49,600,000	0.00	
10:41:11	R2035	On 05/08/2021			Bond Future	1	8,200,000	0.00 Member	Buy
10:41:11	R2035	On 05/08/2021			Bond Future	1	8,200,000	0.00 Member	Sell
11:30:55	R2035	On 05/08/2021			Bond Future	1	8,200,000	0.00 Member	Buy
11:30:55	R2035	On 05/08/2021			Bond Future	1	8,200,000	0.00 Client	Sell
12:05:51	R2035	On 05/08/2021			Bond Future	1	8,400,000	0.00 Member	Sell
12:09:31	R2035	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Buy
12:13:58	R2035	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Sell
12:13:58	R2035	On 05/08/2021			Bond Future	1	5,300,000	0.00 Client	Buy
12:13:58	R2035	On 05/08/2021			Bond Future	1	3,100,000	0.00 Member	Sell
12:13:58	R2035	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Buy
12:13:58	R2035	On 05/08/2021			Bond Future	1	3,100,000	0.00 Client	Buy
17:18:50	R2035	On 05/08/2021			Bond Future	1	5,300,000	0.00 Member	Buy
17:31:05	R2035	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
17:31:42	R2035	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Buy
17:31:42	R2035	On 05/08/2021			Bond Future	1	3,600,000	0.00 Client	Sell
17:31:42	R2035	On 05/08/2021			Bond Future	1	3,600,000	0.00 Member	Sell
17:31:42	R2035	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
17:31:42	R2035	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2035 Bond Future						18	87,600,000	0.00	
10:41:11	R2037	On 05/08/2021			Bond Future	1	5,600,000	0.00 Member	Buy
10:41:11	R2037	On 05/08/2021			Bond Future	1	5,600,000	0.00 Member	Sell
11:31:37	R2037	On 05/08/2021			Bond Future	1	5,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:37	R2037	On 05/08/2021			Bond Future	1	5,600,000	0.00 Client	Sell
Total for R2037 Bond Future						4	22,400,000	0.00	
10:41:11	R2040	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Buy
10:41:11	R2040	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Sell
11:31:51	R2040	On 05/08/2021			Bond Future	1	2,100,000	0.00 Client	Sell
11:31:51	R2040	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R2040 Bond Future						4	8,400,000	0.00	
11:16:41	R2044	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
11:16:41	R2044	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2044 Bond Future						2	20,000,000	0.00	
13:54:14	R2048	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
13:54:14	R2048	On 05/08/2021			Bond Future	1	5,500,000	0.00 Member	Sell
14:43:10	R2048	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
14:43:10	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
14:43:10	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
14:43:10	R2048	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:43:10	R2048	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
Total for R2048 Bond Future						7	22,000,000	0.00	
12:33:24	R209	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Buy
12:33:24	R209	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
14:59:15	R209	On 05/08/2021			Bond Future	1	10,000,000	0.00 Client	Buy
14:59:15	R209	On 05/08/2021			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R209 Bond Future						4	40,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					79	583,340,000	0.00	