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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:35	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Member	Sell
11:13:25	GOVI	On 05/08/2021		GOVI	1	30,000	0.00 Client	Buy
Total for GOVI GOVI					2	60,000	0.00	
11:14:09	I2025	On 05/08/2021		Bond Future	1	11,200,000	0.00 Member	Buy
11:14:09	I2025	On 05/08/2021		Bond Future	1	6,300,000	0.00 Member	Sell
11:14:09	I2025	On 05/08/2021		Bond Future	1	3,200,000	0.00 Member	Sell
11:14:09	I2025	On 05/08/2021		Bond Future	1	6,300,000	0.00 Member	Buy
12:22:02	I2025	On 05/08/2021		Bond Future	1	6,200,000	0.00 Member	Buy
12:22:02	I2025	On 05/08/2021		Bond Future	1	6,200,000	0.00 Client	Sell
12:22:02	I2025	On 05/08/2021		Bond Future	1	6,200,000	0.00 Member	Sell
12:22:03	I2025	On 05/08/2021		Bond Future	1	1,800,000	0.00 Member	Buy
12:22:03	I2025	On 05/08/2021		Bond Future	1	1,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:22:03	I2025	On 05/08/2021			Bond Future	1	3,200,000	0.00 Client	Sell
12:22:03	I2025	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Buy
12:22:03	I2025	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell
12:23:37	I2025	On 05/08/2021			Bond Future	1	6,300,000	0.00 Member	Sell
12:23:37	I2025	On 05/08/2021			Bond Future	1	6,300,000	0.00 Client	Buy
Total for I2025 Bond Future						14	70,000,000	0.00	
11:14:09	I2029	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
11:14:09	I2029	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Buy
12:24:40	I2029	On 05/08/2021			Bond Future	1	2,500,000	0.00 Member	Sell
12:24:40	I2029	On 05/08/2021			Bond Future	1	2,500,000	0.00 Client	Buy
Total for I2029 Bond Future						4	10,000,000	0.00	
11:14:09	R186	On 05/08/2021			Bond Future	1	15,700,000	0.00 Member	Sell
11:41:51	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:41:51	R186	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
11:41:51	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
11:41:51	R186	On 05/08/2021			Bond Future	1	22,600,000	0.00 Member	Sell
12:14:52	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
12:14:52	R186	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	11,400,000	0.00 Client	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	11,400,000	0.00 Member	Sell
12:17:15	R186	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Sell
12:17:15	R186	On 05/08/2021			Bond Future	1	11,400,000	0.00 Member	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	6,000,000	0.00 Client	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
12:17:15	R186	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Sell
12:17:15	R186	On 05/08/2021			Bond Future	1	4,700,000	0.00 Client	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	4,700,000	0.00 Member	Buy
12:17:15	R186	On 05/08/2021			Bond Future	1	6,000,000	0.00 Member	Buy
12:22:20	R186	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:23:47	R186	On 05/08/2021			Bond Future	1	4,500,000	0.00 Member	Sell
12:23:47	R186	On 05/08/2021			Bond Future	1	4,500,000	0.00 Client	Buy
12:23:47	R186	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
12:23:47	R186	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
12:23:47	R186	On 05/08/2021			Bond Future	1	9,800,000	0.00 Member	Buy
12:23:47	R186	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
12:23:47	R186	On 05/08/2021			Bond Future	1	9,800,000	0.00 Member	Sell
12:23:47	R186	On 05/08/2021			Bond Future	1	9,800,000	0.00 Client	Buy
Total for R186 Bond Future						27	157,200,000	0.00	
11:14:09	R197	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:14:09	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
12:47:18	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Buy
12:47:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
12:47:18	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
12:47:18	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
12:47:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Buy
Total for R197 Bond Future						7	4,000,000	0.00	
11:41:51	R2030	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Buy
11:41:51	R2030	On 05/08/2021			Bond Future	1	75,900,000	0.00 Member	Sell
12:13:46	R2030	On 05/08/2021			Bond Future	1	13,600,000	0.00 Member	Sell
12:13:46	R2030	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Buy
12:13:46	R2030	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
12:13:46	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Client	Buy
12:13:46	R2030	On 05/08/2021			Bond Future	1	13,600,000	0.00 Client	Buy
12:13:46	R2030	On 05/08/2021			Bond Future	1	40,300,000	0.00 Member	Buy
12:13:46	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Member	Sell
12:13:46	R2030	On 05/08/2021			Bond Future	1	20,100,000	0.00 Member	Buy
12:13:46	R2030	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
12:13:46	R2030	On 05/08/2021			Bond Future	1	40,300,000	0.00 Member	Sell
12:13:46	R2030	On 05/08/2021			Bond Future	1	40,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:21	R2030	On 05/08/2021			Bond Future	1	130,000,000	0.00 Member	Sell
15:51:21	R2030	On 05/08/2021			Bond Future	1	130,000,000	0.00 Member	Buy
15:54:27	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
15:54:27	R2030	On 05/08/2021			Bond Future	1	130,000,000	0.00 Member	Sell
17:44:18	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Sell
17:44:18	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Client	Buy
17:44:18	R2030	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	18,700,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	48,700,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	18,700,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	32,300,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	12,500,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	12,500,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	12,500,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	48,700,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	18,700,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	48,700,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	32,300,000	0.00 Client	Buy
17:44:19	R2030	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:44:19	R2030	On 05/08/2021			Bond Future	1	32,300,000	0.00 Member	Sell
Total for R2030 Bond Future						49	1,083,600,000	0.00	
15:37:44	R2032	On 05/08/2021			Bond Future	1	61,100,000	0.00 Member	Buy
15:46:54	R2032	On 05/08/2021			Bond Future	1	27,500,000	0.00 Member	Sell
15:48:12	R2032	On 05/08/2021			Bond Future	1	32,700,000	0.00 Member	Sell
15:48:12	R2032	On 05/08/2021			Bond Future	1	32,700,000	0.00 Client	Sell
15:48:12	R2032	On 05/08/2021			Bond Future	1	32,700,000	0.00 Member	Buy
15:48:13	R2032	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Buy
15:48:13	R2032	On 05/08/2021			Bond Future	1	900,000	0.00 Client	Sell
15:48:13	R2032	On 05/08/2021			Bond Future	1	900,000	0.00 Member	Sell
15:48:13	R2032	On 05/08/2021			Bond Future	1	27,500,000	0.00 Member	Buy
15:48:13	R2032	On 05/08/2021			Bond Future	1	27,500,000	0.00 Client	Sell
15:51:21	R2032	On 05/08/2021			Bond Future	1	129,000,000	0.00 Member	Sell
15:51:21	R2032	On 05/08/2021			Bond Future	1	129,000,000	0.00 Member	Buy
15:54:39	R2032	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
15:54:39	R2032	On 05/08/2021			Bond Future	1	129,000,000	0.00 Member	Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	5,800,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	5,800,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	3,400,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	32,100,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	3,400,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	12,400,000	0.00 Member	Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:58	R2032	On 05/08/2021			Bond Future	1	32,100,000	0.00 Client	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:46:58	R2032	On 05/08/2021			Bond Future	1	32,100,000	0.00 Member	Sell
17:46:59	R2032	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Buy
17:46:59	R2032	On 05/08/2021			Bond Future	1	48,500,000	0.00 Member	Buy
17:46:59	R2032	On 05/08/2021			Bond Future	1	18,600,000	0.00 Member	Sell
17:46:59	R2032	On 05/08/2021			Bond Future	1	18,600,000	0.00 Member	Buy
17:46:59	R2032	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
17:46:59	R2032	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:46:59	R2032	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:46:59	R2032	On 05/08/2021			Bond Future	1	48,500,000	0.00 Member	Sell
17:46:59	R2032	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:46:59	R2032	On 05/08/2021			Bond Future	1	48,500,000	0.00 Client	Buy
17:46:59	R2032	On 05/08/2021			Bond Future	1	18,600,000	0.00 Client	Buy
Total for R2032 Bond Future						46	1,018,400,000	0.00	
11:14:09	R2035	On 05/08/2021			Bond Future	1	2,400,000	0.00 Member	Sell
11:14:09	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:41:51	R2035	On 05/08/2021			Bond Future	1	25,400,000	0.00 Member	Sell
11:41:51	R2035	On 05/08/2021			Bond Future	1	58,000,000	0.00 Member	Buy
12:18:28	R2035	On 05/08/2021			Bond Future	1	25,200,000	0.00 Member	Buy
12:18:28	R2035	On 05/08/2021			Bond Future	1	25,200,000	0.00 Client	Sell
12:18:28	R2035	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Buy
12:18:28	R2035	On 05/08/2021			Bond Future	1	25,400,000	0.00 Member	Buy
12:18:28	R2035	On 05/08/2021			Bond Future	1	7,400,000	0.00 Client	Sell
12:18:28	R2035	On 05/08/2021			Bond Future	1	25,400,000	0.00 Client	Sell
12:18:28	R2035	On 05/08/2021			Bond Future	1	25,200,000	0.00 Member	Sell
12:18:28	R2035	On 05/08/2021			Bond Future	1	7,400,000	0.00 Member	Sell
12:25:39	R2035	On 05/08/2021			Bond Future	1	3,000,000	0.00 Client	Buy
12:30:15	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
12:31:34	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Buy
12:31:34	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
12:31:34	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:34	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Member	Sell
12:31:34	R2035	On 05/08/2021			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2035 Bond Future						19	247,600,000	0.00	
11:14:09	R2037	On 05/08/2021			Bond Future	1	9,600,000	0.00 Member	Sell
12:45:17	R2037	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	1,600,000	0.00 Client	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Sell
12:46:32	R2037	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Member	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Sell
12:46:32	R2037	On 05/08/2021			Bond Future	1	1,600,000	0.00 Member	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
12:46:32	R2037	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
12:46:32	R2037	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Buy
12:46:32	R2037	On 05/08/2021			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R2037 Bond Future						13	38,400,000	0.00	
11:14:09	R2040	On 05/08/2021			Bond Future	1	7,100,000	0.00 Member	Sell
12:50:11	R2040	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:52:59	R2040	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Sell
12:52:59	R2040	On 05/08/2021			Bond Future	1	3,200,000	0.00 Member	Buy
12:52:59	R2040	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
12:52:59	R2040	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
12:52:59	R2040	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Buy
12:52:59	R2040	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
12:52:59	R2040	On 05/08/2021			Bond Future	1	3,200,000	0.00 Client	Buy
12:52:59	R2040	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
12:52:59	R2040	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Buy
12:53:00	R2040	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
12:53:00	R2040	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						13	28,400,000	0.00	
11:41:51	R2044	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Sell
11:41:51	R2044	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
12:19:49	R2044	On 05/08/2021			Bond Future	1	2,700,000	0.00 Member	Buy
12:19:49	R2044	On 05/08/2021			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2044 Bond Future						4	10,800,000	0.00	
11:14:09	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Buy
11:14:09	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Sell
11:41:51	R209	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Sell
11:41:51	R209	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Buy
12:06:42	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Member	Buy
12:06:42	R209	On 05/08/2021			Bond Future	1	4,200,000	0.00 Client	Sell
12:20:41	R209	On 05/08/2021			Bond Future	1	8,800,000	0.00 Member	Buy
12:20:41	R209	On 05/08/2021			Bond Future	1	8,800,000	0.00 Client	Sell
15:16:42	R209	On 05/08/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:16:42	R209	On 05/08/2021			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R209 Bond Future						10	56,000,000	0.00	
Grand Total for all Instruments						208	2,724,460,000	0.00	