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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:02:24	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Member	Sell
9:48:45	GOVI	On 04/11/2021		GOVI	1	20,000	0.00 Client	Buy
15:00:31	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
15:00:31	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
15:02:45	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
15:02:45	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>80,000</b>	<b>0.00</b>	
17:37:29	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Client	Buy
17:37:29	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>2</b>	<b>600,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:28	R202	On 04/11/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:22:12	R202	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:09	R202	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
17:23:09	R202	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Sell
17:23:09	R202	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Buy
17:23:10	R202	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:10	R202	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>7</b>	<b>5,200,000</b>	<b>0.00</b>	
12:56:23	R2023	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Sell
13:02:32	R2023	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Buy
17:47:08	R2023	On 04/11/2021			Bond Future	1	2,700,000	0.00 Client	Buy
17:47:08	R2023	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Sell
17:47:48	R2023	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Buy
17:47:48	R2023	On 04/11/2021			Bond Future	1	2,100,000	0.00 Member	Sell
17:47:48	R2023	On 04/11/2021			Bond Future	1	2,100,000	0.00 Client	Sell
17:47:48	R2023	On 04/11/2021			Bond Future	1	600,000	0.00 Member	Buy
17:47:48	R2023	On 04/11/2021			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>9</b>	<b>26,800,000</b>	<b>0.00</b>	
14:41:46	R2032	On 04/11/2021			Bond Future	1	3,800,000	0.00 Client	Sell
14:41:46	R2032	On 04/11/2021			Bond Future	1	3,800,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>7,600,000</b>	<b>0.00</b>	
14:07:13	R2048	On 04/11/2021			Bond Future	1	21,000,000	0.00 Member	Buy
14:07:13	R2048	On 04/11/2021			Bond Future	1	21,000,000	0.00 Member	Sell
14:54:04	R2048	On 04/11/2021			Bond Future	1	21,000,000	0.00 Member	Sell
14:54:04	R2048	On 04/11/2021			Bond Future	1	21,000,000	0.00 Client	Buy
17:40:33	R2048	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
17:40:33	R2048	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>85,000,000</b>	<b>0.00</b>	
17:54:29	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Sell
17:54:29	R209	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>34</b>	<b>126,280,000</b>	<b>0.00</b>	