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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:20:46	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
10:20:46	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Buy
10:27:27	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Buy
10:27:27	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
10:28:24	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Sell
10:28:24	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>6</b>	<b>60,000</b>	<b>0.00</b>	
11:14:12	R186	On 06/05/2021		Bond Future	1	10,300,000	0.00 Member	Sell
11:27:28	R186	On 06/05/2021		Bond Future	1	7,100,000	0.00 Member	Buy
11:28:38	R186	On 06/05/2021		Bond Future	1	3,200,000	0.00 Member	Sell
11:28:38	R186	On 06/05/2021		Bond Future	1	3,200,000	0.00 Member	Buy
11:28:38	R186	On 06/05/2021		Bond Future	1	7,100,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:28:38	R186	On 06/05/2021			Bond Future	1	7,100,000	0.00 Client	Buy
11:28:38	R186	On 06/05/2021			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>41,200,000</b>	<b>0.00</b>	
11:32:42	R2035	On 06/05/2021			Bond Future	1	21,800,000	0.00 Member	Sell
11:32:42	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Buy
16:47:59	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Sell
16:47:59	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Client	Buy
16:47:59	R2035	On 06/05/2021			Bond Future	1	1,800,000	0.00 Member	Buy
16:47:59	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
16:47:59	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
16:47:59	R2035	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:47:59	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Member	Sell
16:47:59	R2035	On 06/05/2021			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>10</b>	<b>87,200,000</b>	<b>0.00</b>	
15:35:16	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
15:35:16	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Buy
16:02:33	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Client	Buy
16:02:33	R2044	On 06/05/2021			Bond Future	1	1,100,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>4,400,000</b>	<b>0.00</b>	
15:35:16	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
15:35:16	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Sell
16:02:48	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Client	Sell
16:02:48	R209	On 06/05/2021			Bond Future	1	1,300,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>5,200,000</b>	<b>0.00</b>	
8:33:15	R213	On 06/05/2021			Bond Future	1	13,300,000	0.00 Member	Sell
8:33:15	R213	On 06/05/2021			Bond Future	1	16,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:27	R213	On 06/05/2021			Bond Future	1	13,300,000	0.00 Client	Sell
9:57:27	R213	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Sell
9:57:27	R213	On 06/05/2021			Bond Future	1	13,300,000	0.00 Member	Buy
9:57:27	R213	On 06/05/2021			Bond Future	1	2,900,000	0.00 Client	Sell
9:57:27	R213	On 06/05/2021			Bond Future	1	2,900,000	0.00 Member	Buy
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>64,800,000</b>	<b>0.00</b>	
8:51:22	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
8:51:22	R214	On 06/05/2021			Bond Future	1	800,000	0.00 Member	Buy
9:56:32	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
9:56:32	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Client	Sell
9:56:32	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
9:56:32	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Buy
9:56:32	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Sell
9:56:32	R214	On 06/05/2021			Bond Future	1	300,000	0.00 Member	Sell
9:56:32	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
9:56:32	R214	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>10</b>	<b>3,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>48</b>	<b>206,060,000</b>	<b>0.00</b>	