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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:24	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
11:37:24	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
11:42:42	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
11:42:42	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Buy
16:16:51	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
16:16:51	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
16:36:44	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
16:36:44	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>8</b>	<b>80,000</b>	<b>0.00</b>	
14:03:46	I2050	On 03/02/2022		Bond Future	1	3,000,000	0.00 Member	Sell
14:15:36	I2050	On 03/02/2022		Bond Future	1	3,000,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2050 Bond Future</b>						<b>2</b>	<b>6,000,000</b>	<b>0.00</b>	
14:39:02	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Buy
14:39:02	R186	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
15:57:32	R186	On 03/02/2022			Bond Future	1	6,200,000	0.00 Member	Sell
16:31:42	R186	On 03/02/2022			Bond Future	1	6,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>212,400,000</b>	<b>0.00</b>	
14:39:02	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Buy
14:39:02	R2030	On 03/02/2022			Bond Future	1	100,000,000	0.00 Member	Sell
15:57:32	R2030	On 03/02/2022			Bond Future	1	131,400,000	0.00 Member	Sell
16:28:00	R2030	On 03/02/2022			Bond Future	1	7,700,000	0.00 Member	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	106,300,000	0.00 Member	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	10,100,000	0.00 Client	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	106,300,000	0.00 Member	Sell
16:29:56	R2030	On 03/02/2022			Bond Future	1	106,300,000	0.00 Client	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	7,300,000	0.00 Client	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	7,700,000	0.00 Client	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	10,100,000	0.00 Member	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Sell
16:29:56	R2030	On 03/02/2022			Bond Future	1	7,300,000	0.00 Member	Buy
16:29:56	R2030	On 03/02/2022			Bond Future	1	10,100,000	0.00 Member	Sell
16:29:56	R2030	On 03/02/2022			Bond Future	1	7,700,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>15</b>	<b>725,600,000</b>	<b>0.00</b>	
9:43:26	R2032	On 03/02/2022			Bond Future	1	159,000,000	0.00 Member	Buy
9:43:26	R2032	On 03/02/2022			Bond Future	1	159,000,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>318,000,000</b>	<b>0.00</b>	
9:43:26	R2035	On 03/02/2022			Bond Future	1	143,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:26	R2035	On 03/02/2022			Bond Future	1	143,000,000	0.00 Member	Sell
12:32:06	R2035	On 03/02/2022			Bond Future	1	9,900,000	0.00 Member	Sell
12:32:06	R2035	On 03/02/2022			Bond Future	1	9,900,000	0.00 Member	Buy
12:35:14	R2035	On 03/02/2022			Bond Future	1	9,900,000	0.00 Client	Sell
12:35:14	R2035	On 03/02/2022			Bond Future	1	9,900,000	0.00 Member	Buy
12:43:16	R2035	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
12:43:16	R2035	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Buy
12:46:07	R2035	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
12:46:07	R2035	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Buy
15:57:32	R2035	On 03/02/2022			Bond Future	1	275,000,000	0.00 Member	Sell
16:21:08	R2035	On 03/02/2022			Bond Future	1	275,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>12</b>	<b>935,600,000</b>	<b>0.00</b>	
8:42:20	R2037	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
8:42:20	R2037	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
9:15:20	R2037	On 03/02/2022			Bond Future	1	170,000,000	0.00 Member	Buy
9:15:20	R2037	On 03/02/2022			Bond Future	1	170,000,000	0.00 Member	Sell
13:52:45	R2037	On 03/02/2022			Bond Future	1	125,000,000	0.00 Member	Buy
13:52:45	R2037	On 03/02/2022			Bond Future	1	125,000,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>640,000,000</b>	<b>0.00</b>	
16:00:07	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Sell
16:00:07	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:05:38	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Client	Buy
16:05:38	R2040	On 03/02/2022			Bond Future	1	2,400,000	0.00 Member	Sell
17:27:20	R2040	On 03/02/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:38:33	R2040	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Sell
17:39:14	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
17:39:14	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
17:39:14	R2040	On 03/02/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:39:14	R2040	On 03/02/2022			Bond Future	1	100,000	0.00 Client	Sell
17:39:14	R2040	On 03/02/2022			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>11</b>	<b>16,800,000</b>	<b>0.00</b>	
12:43:16	R2044	On 03/02/2022			Bond Future	1	18,000,000	0.00 Member	Sell
12:43:16	R2044	On 03/02/2022			Bond Future	1	18,000,000	0.00 Member	Buy
16:00:07	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Member	Sell
16:00:07	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Member	Buy
16:05:11	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Client	Buy
16:05:11	R2044	On 03/02/2022			Bond Future	1	7,500,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>66,000,000</b>	<b>0.00</b>	
13:52:45	R2048	On 03/02/2022			Bond Future	1	127,000,000	0.00 Member	Sell
13:52:45	R2048	On 03/02/2022			Bond Future	1	127,000,000	0.00 Member	Buy
15:57:32	R2048	On 03/02/2022			Bond Future	1	15,000,000	0.00 Member	Sell
16:35:29	R2048	On 03/02/2022			Bond Future	1	15,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>284,000,000</b>	<b>0.00</b>	
12:32:06	R209	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Sell
12:32:06	R209	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Buy
12:35:46	R209	On 03/02/2022			Bond Future	1	2,900,000	0.00 Client	Sell
12:35:46	R209	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:57:32	R209	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
16:22:50	R209	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>6</b>	<b>22,800,000</b>	<b>0.00</b>	
15:57:32	R214	On 03/02/2022			Bond Future	1	127,000,000	0.00 Member	Buy
15:57:32	R214	On 03/02/2022			Bond Future	1	82,400,000	0.00 Member	Sell
16:33:04	R214	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
16:33:04	R214	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Sell
16:33:04	R214	On 03/02/2022			Bond Future	1	6,000,000	0.00 Client	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	22,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	22,400,000	0.00 Member	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
16:33:05	R214	On 03/02/2022			Bond Future	1	7,800,000	0.00 Client	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	7,800,000	0.00 Member	Sell
16:33:05	R214	On 03/02/2022			Bond Future	1	22,400,000	0.00 Member	Buy
16:33:05	R214	On 03/02/2022			Bond Future	1	7,800,000	0.00 Member	Buy
16:33:05	R214	On 03/02/2022			Bond Future	1	2,800,000	0.00 Member	Buy
16:33:05	R214	On 03/02/2022			Bond Future	1	2,800,000	0.00 Client	Sell
16:33:06	R214	On 03/02/2022			Bond Future	1	82,400,000	0.00 Client	Sell
16:33:06	R214	On 03/02/2022			Bond Future	1	82,400,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>19</b>	<b>508,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>95</b>	<b>3,735,280,000</b>	<b>0.00</b>	