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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:34	GOVI	On 04/02/2021		GOVI	1	40,000	0.00 Member	Sell
17:32:41	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
17:33:26	GOVI	On 04/02/2021		GOVI	1	30,000	0.00 Client	Buy
17:33:26	GOVI	On 04/02/2021		GOVI	1	30,000	0.00 Member	Buy
17:33:26	GOVI	On 04/02/2021		GOVI	1	30,000	0.00 Member	Sell
17:33:26	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
17:33:26	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>7</b>	<b>160,000</b>	<b>0.00</b>	
15:59:28	I2025	On 04/02/2021		Bond Future	1	9,400,000	0.00 Member	Sell
15:59:28	I2025	On 04/02/2021		Bond Future	1	3,200,000	0.00 Member	Buy
17:35:15	I2025	On 04/02/2021		Bond Future	1	6,200,000	0.00 Member	Sell
17:35:15	I2025	On 04/02/2021		Bond Future	1	6,200,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:15	I2025	On 04/02/2021			Bond Future	1	6,200,000	0.00 Member	Buy
17:35:15	I2025	On 04/02/2021			Bond Future	1	3,200,000	0.00 Member	Sell
17:35:15	I2025	On 04/02/2021			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>						<b>7</b>	<b>37,600,000</b>	<b>0.00</b>	
11:51:10	R186	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Sell
11:51:10	R186	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Buy
12:01:17	R186	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Buy
12:01:17	R186	On 04/02/2021			Bond Future	1	9,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
11:51:10	R2030	On 04/02/2021			Bond Future	1	14,000,000	0.00 Member	Sell
11:51:10	R2030	On 04/02/2021			Bond Future	1	14,000,000	0.00 Member	Buy
11:59:59	R2030	On 04/02/2021			Bond Future	1	14,000,000	0.00 Member	Buy
11:59:59	R2030	On 04/02/2021			Bond Future	1	14,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>56,000,000</b>	<b>0.00</b>	
11:51:10	R2032	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Sell
11:51:10	R2032	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Buy
12:00:12	R2032	On 04/02/2021			Bond Future	1	16,000,000	0.00 Client	Sell
12:00:12	R2032	On 04/02/2021			Bond Future	1	16,000,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>64,000,000</b>	<b>0.00</b>	
11:51:10	R2035	On 04/02/2021			Bond Future	1	11,000,000	0.00 Member	Sell
11:51:10	R2035	On 04/02/2021			Bond Future	1	11,000,000	0.00 Member	Buy
12:00:22	R2035	On 04/02/2021			Bond Future	1	11,000,000	0.00 Member	Buy
12:00:22	R2035	On 04/02/2021			Bond Future	1	11,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>44,000,000</b>	<b>0.00</b>	
11:51:10	R2037	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Sell
11:51:10	R2037	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Buy
12:00:33	R2037	On 04/02/2021			Bond Future	1	9,000,000	0.00 Member	Buy
12:00:33	R2037	On 04/02/2021			Bond Future	1	9,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>36,000,000</b>	<b>0.00</b>	
11:51:10	R2040	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Sell
11:51:10	R2040	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Buy
12:00:44	R2040	On 04/02/2021			Bond Future	1	3,000,000	0.00 Member	Buy
12:00:44	R2040	On 04/02/2021			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
11:51:10	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:51:10	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:00:55	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Member	Buy
12:00:55	R2048	On 04/02/2021			Bond Future	1	1,000,000	0.00 Client	Sell
15:57:14	R2048	On 04/02/2021			Bond Future	1	300,000,000	0.00 Member	Sell
17:49:31	R2048	On 04/02/2021			Bond Future	1	300,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>604,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>44</b>	<b>889,760,000</b>	<b>0.00</b>	