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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/05/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:40	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Buy
11:50:35	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Sell
11:51:33	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Buy
11:51:33	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>	
15:21:09	I2025	On 05/08/2021		Bond Future	1	300,000	0.00 Member	Sell
15:23:45	I2025	On 05/08/2021		Bond Future	1	300,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>600,000</b>	<b>0.00</b>	
8:30:25	I2029	On 05/08/2021		Bond Future	1	2,100,000	0.00 Member	Sell
8:30:25	I2029	On 05/08/2021		Bond Future	1	4,200,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
9:14:16	I2029	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
9:14:16	I2029	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Buy
9:14:16	I2029	On 05/08/2021			Bond Future	1	800,000	0.00 Client	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	800,000	0.00 Member	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
9:14:16	I2029	On 05/08/2021			Bond Future	1	2,100,000	0.00 Client	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	2,100,000	0.00 Member	Buy
9:14:16	I2029	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
9:14:16	I2029	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
9:14:16	I2029	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for I2029 Bond Future</b>						<b>19</b>	<b>16,800,000</b>	<b>0.00</b>	
13:58:42	R186	On 05/08/2021			Bond Future	1	6,700,000	0.00 Member	Sell
14:54:48	R186	On 05/08/2021			Bond Future	1	6,700,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>13,400,000</b>	<b>0.00</b>	
13:58:42	R2035	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
14:52:11	R2035	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>3,400,000</b>	<b>0.00</b>	
12:04:21	R2037	On 05/08/2021			Bond Future	1	27,000,000	0.00 Member	Buy
12:39:38	R2037	On 05/08/2021			Bond Future	1	27,000,000	0.00 Client	Sell
13:58:42	R2037	On 05/08/2021			Bond Future	1	6,500,000	0.00 Member	Sell
14:53:20	R2037	On 05/08/2021			Bond Future	1	6,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>67,000,000</b>	<b>0.00</b>	
12:04:21	R2040	On 05/08/2021			Bond Future	1	50,000,000	0.00 Member	Sell
12:38:11	R2040	On 05/08/2021			Bond Future	1	50,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>100,000,000</b>	<b>0.00</b>	
15:07:19	R2044	On 05/08/2021			Bond Future	1	10,100,000	0.00 Member	Buy
15:18:12	R2044	On 05/08/2021			Bond Future	1	10,100,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>20,200,000</b>	<b>0.00</b>	
12:04:21	R2048	On 05/08/2021			Bond Future	1	24,000,000	0.00 Member	Buy
12:05:58	R2048	On 05/08/2021			Bond Future	1	7,800,000	0.00 Client	Buy
12:05:58	R2048	On 05/08/2021			Bond Future	1	7,800,000	0.00 Client	Sell
12:38:44	R2048	On 05/08/2021			Bond Future	1	24,000,000	0.00 Client	Sell
13:17:27	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
13:17:27	R2048	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>64,800,000</b>	<b>0.00</b>	
11:58:35	R209	On 05/08/2021			Bond Future	1	56,400,000	0.00 Client	Sell
11:58:35	R209	On 05/08/2021			Bond Future	1	56,400,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>112,800,000</b>	<b>0.00</b>	
11:43:34	R212	On 05/08/2021			Bond Future	1	4,400,000	0.00 Member	Buy
11:43:34	R212	On 05/08/2021			Bond Future	1	6,600,000	0.00 Member	Sell
11:58:11	R212	On 05/08/2021			Bond Future	1	4,400,000	0.00 Client	Buy
11:58:11	R212	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Sell
11:58:11	R212	On 05/08/2021			Bond Future	1	400,000	0.00 Client	Buy
11:58:11	R212	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:11	R212	On 05/08/2021			Bond Future	1	1,800,000	0.00 Client	Buy
11:58:11	R212	On 05/08/2021			Bond Future	1	400,000	0.00 Member	Buy
11:58:11	R212	On 05/08/2021			Bond Future	1	1,800,000	0.00 Member	Buy
11:58:11	R212	On 05/08/2021			Bond Future	1	4,400,000	0.00 Member	Sell
12:05:58	R212	On 05/08/2021			Bond Future	1	7,400,000	0.00 Client	Sell
12:05:58	R212	On 05/08/2021			Bond Future	1	7,400,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>12</b>	<b>41,200,000</b>	<b>0.00</b>	
12:05:58	R214	On 05/08/2021			Bond Future	1	55,000,000	0.00 Client	Sell
12:05:58	R214	On 05/08/2021			Bond Future	1	55,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>110,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>59</b>	<b>550,280,000</b>	<b>0.00</b>	