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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/09/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:55	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
15:23:55	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
15:32:27	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Sell
15:32:27	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
12:41:40	I2025	On 04/11/2021		Bond Future	1	25,000,000	0.00 Client	Buy
12:41:40	I2025	On 04/11/2021		Bond Future	1	25,000,000	0.00 Member	Sell
Total for I2025 Bond Future					2	50,000,000	0.00	
12:49:26	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Member	Buy
12:49:26	R186	On 04/11/2021		Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:52:40	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Member	Sell
12:52:40	R186	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
16:16:45	R186	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Buy
16:16:45	R186	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
16:43:36	R186	On 04/11/2021			Bond Future	1	2,300,000	0.00 Member	Sell
16:43:36	R186	On 04/11/2021			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R186 Bond Future						8	10,400,000	0.00	
10:32:21	R2023	On 04/11/2021			Bond Future	1	8,200,000	0.00 Member	Sell
10:51:14	R2023	On 04/11/2021			Bond Future	1	8,200,000	0.00 Client	Buy
10:58:26	R2023	On 04/11/2021			Bond Future	1	16,700,000	0.00 Member	Sell
12:32:35	R2023	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Sell
12:35:12	R2023	On 04/11/2021			Bond Future	1	5,700,000	0.00 Client	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Sell
12:35:12	R2023	On 04/11/2021			Bond Future	1	7,000,000	0.00 Client	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	5,700,000	0.00 Member	Sell
12:35:12	R2023	On 04/11/2021			Bond Future	1	1,200,000	0.00 Client	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	2,800,000	0.00 Client	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Buy
12:35:12	R2023	On 04/11/2021			Bond Future	1	7,000,000	0.00 Member	Sell
12:49:26	R2023	On 04/11/2021			Bond Future	1	7,300,000	0.00 Member	Buy
12:49:26	R2023	On 04/11/2021			Bond Future	1	7,300,000	0.00 Member	Sell
12:52:28	R2023	On 04/11/2021			Bond Future	1	7,300,000	0.00 Client	Buy
12:52:28	R2023	On 04/11/2021			Bond Future	1	7,300,000	0.00 Member	Sell
Total for R2023 Bond Future						19	112,400,000	0.00	
17:12:08	R2030	On 04/11/2021			Bond Future	1	17,500,000	0.00 Member	Buy
17:27:28	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	8,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	6,300,000	0.00 Client	Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Client	Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	8,600,000	0.00 Client	Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	8,600,000	0.00 Member	Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	6,300,000	0.00 Member	Buy
17:28:25	R2030	On 04/11/2021			Bond Future	1	6,300,000	0.00 Member	Sell
17:28:25	R2030	On 04/11/2021			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R2030 Bond Future						10	70,000,000	0.00	
Grand Total for all Instruments						43	242,840,000	0.00	