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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/08/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:06	I2046	On 04/11/2021		Bond Future	1	700,000	0.00 Member	Sell
11:19:29	I2046	On 04/11/2021		Bond Future	1	700,000	0.00 Client	Buy
Total for I2046 Bond Future					2	1,400,000	0.00	
13:22:12	R2030	On 04/11/2021		Bond Future	1	42,000,000	0.00 Client	Buy
13:22:12	R2030	On 04/11/2021		Bond Future	1	42,000,000	0.00 Member	Sell
Total for R2030 Bond Future					2	84,000,000	0.00	
14:57:18	R2032	On 04/11/2021		Bond Future	1	5,000,000	0.00 Member	Buy
14:57:18	R2032	On 04/11/2021		Bond Future	1	5,000,000	0.00 Member	Sell
15:00:01	R2032	On 04/11/2021		Bond Future	1	5,000,000	0.00 Member	Buy
15:00:01	R2032	On 04/11/2021		Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2032 Bond Future				4	20,000,000		0.00
	Grand Total for all Instruments				8	105,400,000		0.00