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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:40	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Member	Sell
15:16:19	GOVI	On 05/08/2021		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
9:27:30	R2030	On 04/11/2021		Bond Future	1	6,000,000	0.00 Member	Sell
9:27:30	R2030	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Buy
9:34:05	R2030	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Buy
9:34:05	R2030	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Sell
9:34:05	R2030	On 04/11/2021		Bond Future	1	3,000,000	0.00 Client	Buy
9:34:05	R2030	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Sell
9:34:05	R2030	On 04/11/2021		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
Total for R2030 Bond Future							7	24,000,000	0.00	
14:05:36	R2035	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Sell	
14:05:36	R2035	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Buy	
16:07:25	R2035	On 05/08/2021			Bond Future	1	3,700,000	0.00 Client	Sell	
16:07:25	R2035	On 05/08/2021			Bond Future	1	3,700,000	0.00 Member	Buy	
Total for R2035 Bond Future							4	14,800,000	0.00	
Grand Total for all Instruments							13	38,840,000	0.00	