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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:04	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
11:02:04	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Buy
11:52:15	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
11:52:15	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
16:11:35	R186	On 03/02/2022		Bond Future	1	1,400,000	0.00 Member	Buy
17:41:55	R186	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Sell
17:42:29	R186	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Buy
17:42:29	R186	On 03/02/2022		Bond Future	1	400,000	0.00 Client	Sell
17:42:29	R186	On 03/02/2022		Bond Future	1	400,000	0.00 Member	Sell
17:42:29	R186	On 03/02/2022		Bond Future	1	1,000,000	0.00 Member	Buy
17:42:29	R186	On 03/02/2022		Bond Future	1	1,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:50	R186	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Buy
17:46:50	R186	On 03/02/2022			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R186 Bond Future						9	8,400,000	0.00	
12:53:22	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:53:22	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
13:27:22	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
14:10:29	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
Total for R2032 Bond Future						4	1,200,000	0.00	
10:37:48	R2035	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Sell
10:37:48	R2035	On 03/02/2022			Bond Future	1	7,100,000	0.00 Member	Buy
11:18:05	R2035	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Buy
11:18:05	R2035	On 03/02/2022			Bond Future	1	1,100,000	0.00 Member	Sell
11:18:05	R2035	On 03/02/2022			Bond Future	1	1,100,000	0.00 Client	Sell
11:18:05	R2035	On 03/02/2022			Bond Future	1	6,000,000	0.00 Member	Buy
11:18:05	R2035	On 03/02/2022			Bond Future	1	6,000,000	0.00 Client	Sell
12:53:22	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
12:53:22	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
13:28:31	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
14:12:12	R2035	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R2035 Bond Future						11	29,200,000	0.00	
12:53:22	R2037	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:53:22	R2037	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
13:25:54	R2037	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
14:12:50	R2037	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
Total for R2037 Bond Future						4	1,200,000	0.00	
12:53:22	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:53:22	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
13:25:16	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
14:13:14	R2040	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R2040 Bond Future						4	800,000	0.00	
10:39:34	R2044	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
10:39:34	R2044	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
12:53:22	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
12:53:22	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
13:24:49	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
14:14:15	R2044	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Buy
Total for R2044 Bond Future						6	12,400,000	0.00	
12:53:22	R2048	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
12:53:22	R2048	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Buy
13:24:28	R2048	On 03/02/2022			Bond Future	1	200,000	0.00 Member	Sell
14:14:52	R2048	On 03/02/2022			Bond Future	1	200,000	0.00 Client	Buy
Total for R2048 Bond Future						4	800,000	0.00	
Grand Total for all Instruments						46	54,040,000	0.00	