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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:48:39	IGOV	On 04/08/2022		Index Future	1	2,770,000	0.00 Member	Sell
11:48:39	IGOV	On 04/08/2022		Index Future	1	620,000	0.00 Member	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	1,960,000	0.00 Client	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	1,960,000	0.00 Member	Sell
13:11:57	IGOV	On 04/08/2022		Index Future	1	1,960,000	0.00 Member	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	20,000	0.00 Client	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	130,000	0.00 Member	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	30,000	0.00 Member	Sell
13:11:57	IGOV	On 04/08/2022		Index Future	1	30,000	0.00 Client	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	30,000	0.00 Member	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	20,000	0.00 Member	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	20,000	0.00 Member	Sell
13:11:57	IGOV	On 04/08/2022		Index Future	1	130,000	0.00 Member	Sell
13:11:57	IGOV	On 04/08/2022		Index Future	1	130,000	0.00 Client	Buy
13:11:57	IGOV	On 04/08/2022		Index Future	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:11:57	IGOV	On 04/08/2022			Index Future	1	10,000	0.00 Member	Buy
13:11:57	IGOV	On 04/08/2022			Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future						17	9,840,000	0.00	
11:18:26	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
11:18:26	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:10:43	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
15:10:43	R197	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
Total for R197 Bond Future						4	2,000,000	0.00	
11:18:26	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
11:18:26	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:10:34	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
15:10:34	R2023	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2023 Bond Future						4	6,000,000	0.00	
17:02:20	R2030	On 04/08/2022			Bond Future	1	310,300,000	0.00 Member	Sell
17:14:41	R2030	On 04/08/2022			Bond Future	1	10,400,000	0.00 Member	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	273,700,000	0.00 Member	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	273,700,000	0.00 Client	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	10,400,000	0.00 Member	Sell
17:15:49	R2030	On 04/08/2022			Bond Future	1	10,400,000	0.00 Client	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	10,500,000	0.00 Member	Sell
17:15:49	R2030	On 04/08/2022			Bond Future	1	15,700,000	0.00 Member	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	10,500,000	0.00 Member	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	273,700,000	0.00 Member	Sell
17:15:49	R2030	On 04/08/2022			Bond Future	1	10,500,000	0.00 Client	Buy
17:15:49	R2030	On 04/08/2022			Bond Future	1	15,700,000	0.00 Member	Sell
17:15:49	R2030	On 04/08/2022			Bond Future	1	15,700,000	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						13	1,241,200,000	0.00	
12:55:14	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
12:55:14	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
13:35:21	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
13:35:21	R2032	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Sell
13:38:39	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
14:28:43	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
14:28:43	R2032	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
Total for R2032 Bond Future						7	3,200,000	0.00	
11:47:12	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
11:47:12	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
12:28:07	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
12:28:07	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
Total for R2040 Bond Future						4	800,000	0.00	
11:47:12	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
11:47:12	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
12:28:28	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
12:28:28	R2044	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
Total for R2044 Bond Future						4	1,600,000	0.00	
13:38:19	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
13:38:19	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:09:19	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:09:19	R214	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	1,200,000		0.00
	Grand Total for all Instruments				57	1,265,840,000		0.00