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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/09/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:51	GOVI	On 03/11/2022		GOVI	1	70,000	0.00 Member	Sell
10:50:51	GOVI	On 03/11/2022		GOVI	1	50,000	0.00 Member	Buy
12:10:18	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
12:10:18	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Client	Buy
12:10:18	GOVI	On 03/11/2022		GOVI	1	50,000	0.00 Client	Buy
12:10:18	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Sell
12:10:18	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy
12:10:18	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Member	Buy
12:10:18	GOVI	On 03/11/2022		GOVI	1	50,000	0.00 Member	Sell
12:10:18	GOVI	On 03/11/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					10	280,000	0.00	
12:02:28	IGOV	On 03/11/2022		Index Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:02:28	IGOV	On 03/11/2022			Index Future	1	1,500,000	0.00 Member	Sell
12:05:27	IGOV	On 03/11/2022			Index Future	1	1,500,000	0.00 Member	Buy
12:05:27	IGOV	On 03/11/2022			Index Future	1	1,500,000	0.00 Client	Sell
Total for IGOV Index Future						4	6,000,000	0.00	
13:19:25	R186	On 03/11/2022			Bond Future	1	500,000	0.00 Member	Sell
13:19:25	R186	On 03/11/2022			Bond Future	1	500,000	0.00 Client	Buy
Total for R186 Bond Future						2	1,000,000	0.00	
14:41:40	R2030	On 03/11/2022			Bond Future	1	77,000,000	0.00 Member	Buy
14:41:40	R2030	On 03/11/2022			Bond Future	1	6,200,000	0.00 Member	Sell
17:08:40	R2030	On 03/11/2022			Bond Future	1	70,800,000	0.00 Client	Sell
17:08:40	R2030	On 03/11/2022			Bond Future	1	70,800,000	0.00 Member	Buy
17:08:40	R2030	On 03/11/2022			Bond Future	1	70,800,000	0.00 Member	Sell
17:08:40	R2030	On 03/11/2022			Bond Future	1	6,200,000	0.00 Client	Sell
17:08:40	R2030	On 03/11/2022			Bond Future	1	6,200,000	0.00 Member	Buy
Total for R2030 Bond Future						7	308,000,000	0.00	
14:41:40	R213	On 03/11/2022			Bond Future	1	200,200,000	0.00 Member	Buy
14:41:40	R213	On 03/11/2022			Bond Future	1	11,200,000	0.00 Member	Sell
17:07:53	R213	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Buy
17:07:53	R213	On 03/11/2022			Bond Future	1	7,100,000	0.00 Client	Sell
17:07:53	R213	On 03/11/2022			Bond Future	1	7,100,000	0.00 Member	Sell
17:07:53	R213	On 03/11/2022			Bond Future	1	181,900,000	0.00 Member	Buy
17:07:53	R213	On 03/11/2022			Bond Future	1	181,900,000	0.00 Member	Sell
17:07:53	R213	On 03/11/2022			Bond Future	1	11,200,000	0.00 Client	Sell
17:07:53	R213	On 03/11/2022			Bond Future	1	11,200,000	0.00 Member	Buy
17:07:53	R213	On 03/11/2022			Bond Future	1	181,900,000	0.00 Client	Sell
Total for R213 Bond Future						10	800,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					33	1,116,080,000	0.00	
