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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/03/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:45	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Buy
9:58:45	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Member	Sell
9:58:45	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Client	Buy
9:58:45	IGOV	On 05/05/2022		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					4	40,000	0.00	
17:13:38	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Sell
17:13:38	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Buy
17:19:25	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Member	Sell
17:19:25	R186	On 05/05/2022		Bond Future	1	400,000	0.00 Client	Buy
Total for R186 Bond Future					4	1,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:11:52	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
9:11:52	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
9:20:14	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
9:20:14	R2030	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
14:12:40	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
14:12:40	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
16:00:56	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
16:00:56	R2030	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Buy
Total for R2030 Bond Future						8	5,200,000	0.00	
17:13:38	R2040	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
18:00:44	R2040	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Sell
Total for R2040 Bond Future						2	1,600,000	0.00	
Grand Total for all Instruments						18	8,440,000	0.00	