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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:34	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Sell
14:57:53	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
15:39:28	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
15:39:28	I2029	On 04/08/2022		Bond Future	1	35,700,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022		Bond Future	1	11,700,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022		Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,400,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,400,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	11,700,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	11,700,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
16:54:14	I2029	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
16:54:14	I2029	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for I2029 Bond Future						94	142,800,000	0.00	
8:41:44	R186	On 04/08/2022			Bond Future	1	209,500,000	0.00 Member	Sell
8:41:44	R186	On 04/08/2022			Bond Future	1	209,500,000	0.00 Member	Buy
9:21:34	R186	On 04/08/2022			Bond Future	1	209,500,000	0.00 Member	Buy
9:21:34	R186	On 04/08/2022			Bond Future	1	209,500,000	0.00 Client	Sell
Total for R186 Bond Future						4	838,000,000	0.00	
16:59:36	R202	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
17:19:09	R202	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R202 Bond Future						2	3,600,000	0.00	
17:34:05	R2030	On 04/08/2022			Bond Future	1	66,400,000	0.00 Member	Buy
17:45:02	R2030	On 04/08/2022			Bond Future	1	66,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						2	132,800,000	0.00	
17:35:00	R2032	On 04/08/2022			Bond Future	1	194,400,000	0.00 Member	Buy
17:46:22	R2032	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	62,600,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	5,900,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	4,100,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	5,900,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	62,600,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022			Bond Future	1	5,900,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022			Bond Future	1	62,600,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	118,500,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	118,500,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022			Bond Future	1	4,100,000	0.00 Member	Sell
17:47:47	R2032	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Buy
17:47:47	R2032	On 04/08/2022			Bond Future	1	118,500,000	0.00 Member	Buy
Total for R2032 Bond Future						16	777,600,000	0.00	
11:22:18	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Sell
11:22:18	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Buy
11:27:25	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Buy
11:27:25	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Client	Sell
16:26:49	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
16:26:49	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:28:30	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
16:28:30	R214	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
Total for R214 Bond Future						8	44,800,000	0.00	

