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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:12:17	GOVI	On 04/08/2022		GOVI	1	40,000	0.00 Member	Buy
13:22:34	GOVI	On 04/08/2022		GOVI	1	40,000	0.00 Client	Sell
Total for GOVI GOVI					2	80,000	0.00	
9:08:45	R2030	On 04/08/2022		Bond Future	1	7,900,000	0.00 Member	Sell
10:25:05	R2030	On 04/08/2022		Bond Future	1	7,900,000	0.00 Client	Buy
Total for R2030 Bond Future					2	15,800,000	0.00	
9:48:34	R2032	On 03/11/2022		Bond Future	1	400,000	0.00 Member	Sell
9:48:34	R2032	On 03/11/2022		Bond Future	1	400,000	0.00 Member	Buy
11:10:34	R2032	On 03/11/2022		Bond Future	1	400,000	0.00 Member	Sell
11:10:34	R2032	On 03/11/2022		Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						4	1,600,000	0.00	
10:33:12	R2035	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
10:41:25	R2035	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2035 Bond Future						2	5,400,000	0.00	
9:52:04	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Buy
9:52:04	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Sell
9:56:36	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Sell
9:56:36	R214	On 04/08/2022			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R214 Bond Future						4	44,000,000	0.00	
Grand Total for all Instruments						14	66,880,000	0.00	