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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:59:58	GOVI	On 03/08/2023		GOVI	1	10,000	0.00 Member	Buy
9:59:58	GOVI	On 03/08/2023		GOVI	1	10,000	0.00 Member	Sell
10:14:58	GOVI	On 03/08/2023		GOVI	1	10,000	0.00 Member	Buy
10:14:58	GOVI	On 03/08/2023		GOVI	1	10,000	0.00 Client	Sell
14:42:06	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Member	Buy
14:42:06	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Member	Sell
14:44:39	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Member	Buy
14:44:39	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					8	120,000	0.00	
9:56:07	R186	On 02/11/2023		Bond Future	1	320,900,000	0.00 Member	Buy
9:56:07	R186	On 02/11/2023		Bond Future	1	320,900,000	0.00 Member	Sell
10:36:52	R186	On 02/11/2023		Bond Future	1	21,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:52	R186	On 02/11/2023			Bond Future	1	21,100,000	0.00 Member	Sell
10:49:28	R186	On 02/11/2023			Bond Future	1	1,930,000,000	0.00 Member	Sell
11:23:13	R186	On 02/11/2023			Bond Future	1	262,500,000	0.00 Member	Buy
11:24:45	R186	On 02/11/2023			Bond Future	1	262,500,000	0.00 Client	Buy
11:24:45	R186	On 02/11/2023			Bond Future	1	1,657,900,000	0.00 Client	Buy
11:24:45	R186	On 02/11/2023			Bond Future	1	9,600,000	0.00 Client	Buy
11:24:45	R186	On 02/11/2023			Bond Future	1	9,600,000	0.00 Member	Buy
11:24:45	R186	On 02/11/2023			Bond Future	1	1,657,900,000	0.00 Member	Buy
11:24:45	R186	On 02/11/2023			Bond Future	1	1,657,900,000	0.00 Member	Sell
11:24:45	R186	On 02/11/2023			Bond Future	1	262,500,000	0.00 Member	Sell
11:24:45	R186	On 02/11/2023			Bond Future	1	9,600,000	0.00 Member	Sell
16:28:31	R186	On 02/11/2023			Bond Future	1	320,900,000	0.00 Member	Buy
16:28:31	R186	On 02/11/2023			Bond Future	1	320,900,000	0.00 Client	Sell
Total for R186 Bond Future						16	9,045,800,000	0.00	
10:03:40	R2030	On 03/08/2023			Bond Future	1	71,000,000	0.00 Member	Sell
12:59:11	R2030	On 03/08/2023			Bond Future	1	13,900,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	9,300,000	0.00 Client	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	28,000,000	0.00 Client	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	13,900,000	0.00 Member	Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	12,400,000	0.00 Member	Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	12,400,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	9,300,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	13,900,000	0.00 Client	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:07:33	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
13:07:33	R2030	On 03/08/2023			Bond Future	1	12,400,000	0.00 Client	Buy
Total for R2030 Bond Future						22	284,000,000	0.00	
9:45:30	R2032	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Sell
9:45:30	R2032	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Buy
10:03:40	R2032	On 03/08/2023			Bond Future	1	125,000,000	0.00 Member	Buy
12:12:52	R2032	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	48,900,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	48,900,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	2,600,000	0.00 Client	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	48,900,000	0.00 Client	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	25,000,000	0.00 Client	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Client	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	3,900,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	21,800,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	21,800,000	0.00 Client	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	3,900,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	3,900,000	0.00 Client	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Sell
12:16:40	R2032	On 03/08/2023			Bond Future	1	21,800,000	0.00 Member	Buy
12:16:40	R2032	On 03/08/2023			Bond Future	1	6,500,000	0.00 Client	Sell
14:50:16	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Buy
14:50:16	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Sell
15:39:02	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Member	Sell
15:39:02	R2032	On 03/08/2023			Bond Future	1	8,700,000	0.00 Client	Buy
16:11:28	R2032	On 03/08/2023			Bond Future	1	75,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:12:41	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
16:35:20	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Sell
17:00:43	R2032	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	36,700,000	0.00 Member	Buy
17:04:14	R2032	On 03/08/2023			Bond Future	1	36,700,000	0.00 Member	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	4,900,000	0.00 Member	Buy
17:04:14	R2032	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	12,200,000	0.00 Member	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
17:04:14	R2032	On 03/08/2023			Bond Future	1	36,700,000	0.00 Client	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Member	Buy
17:04:14	R2032	On 03/08/2023			Bond Future	1	16,300,000	0.00 Client	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:04:14	R2032	On 03/08/2023			Bond Future	1	12,200,000	0.00 Member	Buy
17:04:14	R2032	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	12,200,000	0.00 Client	Sell
17:04:14	R2032	On 03/08/2023			Bond Future	1	4,900,000	0.00 Client	Sell
Total for R2032 Bond Future						49	937,000,000	0.00	
14:50:16	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
14:50:16	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
15:39:26	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
15:39:26	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Client	Buy
16:11:28	R2035	On 03/08/2023			Bond Future	1	34,000,000	0.00 Member	Sell
16:12:41	R2035	On 03/08/2023			Bond Future	1	23,000,000	0.00 Member	Sell
16:36:16	R2035	On 03/08/2023			Bond Future	1	23,000,000	0.00 Client	Buy
16:45:00	R2035	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	16,700,000	0.00 Member	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	7,400,000	0.00 Client	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	16,700,000	0.00 Member	Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	2,200,000	0.00 Client	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	2,200,000	0.00 Member	Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	16,700,000	0.00 Client	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	5,500,000	0.00 Member	Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
16:48:17	R2035	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Buy
16:48:17	R2035	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R2035 Bond Future						25	204,000,000	0.00	
10:03:40	R2037	On 03/08/2023			Bond Future	1	57,000,000	0.00 Member	Sell
12:44:26	R2037	On 03/08/2023			Bond Future	1	11,300,000	0.00 Member	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	11,300,000	0.00 Client	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Client	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	11,300,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	9,900,000	0.00 Client	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	1,200,000	0.00 Member	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Client	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	22,400,000	0.00 Member	Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	22,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:49:58	R2037	On 03/08/2023			Bond Future	1	22,400,000	0.00 Client	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	7,400,000	0.00 Client	Buy
12:49:58	R2037	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2037 Bond Future						22	228,000,000	0.00	
10:49:42	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
10:49:42	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
11:49:18	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
11:49:18	R2044	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
Total for R2044 Bond Future						4	2,000,000	0.00	
14:50:16	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Buy
14:50:16	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Sell
15:39:43	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Member	Sell
15:39:43	R209	On 03/08/2023			Bond Future	1	10,200,000	0.00 Client	Buy
Total for R209 Bond Future						4	40,800,000	0.00	
10:59:51	R213	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
11:16:58	R213	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
11:17:58	R213	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Buy
11:17:58	R213	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
11:50:02	R213	On 02/11/2023			Bond Future	1	55,700,000	0.00 Member	Buy
11:50:02	R213	On 02/11/2023			Bond Future	1	55,700,000	0.00 Member	Sell
14:39:18	R213	On 02/11/2023			Bond Future	1	21,400,000	0.00 Member	Buy
14:39:18	R213	On 02/11/2023			Bond Future	1	21,400,000	0.00 Member	Sell
14:50:16	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Buy
14:50:16	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Sell
15:38:32	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Member	Sell
15:38:32	R213	On 03/08/2023			Bond Future	1	4,700,000	0.00 Client	Buy
16:12:41	R213	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Sell
16:29:20	R213	On 02/11/2023			Bond Future	1	55,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:29:20	R213	On 02/11/2023		Bond Future	1	55,700,000	0.00 Member	Buy
16:30:13	R213	On 02/11/2023		Bond Future	1	21,400,000	0.00 Member	Buy
16:30:13	R213	On 02/11/2023		Bond Future	1	21,400,000	0.00 Client	Sell
16:34:07	R213	On 03/08/2023		Bond Future	1	28,000,000	0.00 Client	Buy
17:03:30	R213	On 03/08/2023		Bond Future	1	2,700,000	0.00 Member	Buy
17:03:30	R213	On 03/08/2023		Bond Future	1	42,000,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	20,800,000	0.00 Client	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	1,600,000	0.00 Member	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	9,000,000	0.00 Client	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	9,000,000	0.00 Member	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	2,700,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	1,100,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	2,700,000	0.00 Client	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	1,100,000	0.00 Member	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	6,800,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	6,800,000	0.00 Member	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	1,600,000	0.00 Client	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	6,800,000	0.00 Client	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	9,000,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	1,600,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	1,100,000	0.00 Client	Buy
17:49:29	R213	On 03/08/2023		Bond Future	1	20,800,000	0.00 Member	Sell
17:49:29	R213	On 03/08/2023		Bond Future	1	20,800,000	0.00 Member	Buy
Total for R213 Bond Future					37	561,200,000	0.00	
Grand Total for all Instruments					187	11,302,920,000	0.00	