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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:42:01	ALBI	On 02/11/2023		Index Future	1	10,000	0.00 Member	Sell
10:42:01	ALBI	On 02/11/2023		Index Future	1	10,000	0.00 Member	Buy
17:43:35	ALBI	On 02/11/2023		Index Future	1	10,000	0.00 Member	Sell
17:43:35	ALBI	On 02/11/2023		Index Future	1	10,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
16:23:40	GOVI	On 02/11/2023		GOVI	1	160,000	0.00 Client	Buy
16:23:40	GOVI	On 02/11/2023		GOVI	1	160,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>320,000</b>	<b>0.00</b>	
16:26:21	IGOV	On 02/11/2023		Index Future	1	160,000	0.00 Client	Sell
16:26:21	IGOV	On 02/11/2023		Index Future	1	160,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>320,000</b>	<b>0.00</b>	
8:35:23	R186	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Buy
8:35:23	R186	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Sell
9:57:01	R186	On 02/11/2023			Bond Future	1	37,000,000	0.00 Member	Sell
11:11:31	R186	On 02/11/2023			Bond Future	1	37,000,000	0.00 Member	Buy
11:13:44	R186	On 02/11/2023			Bond Future	1	37,000,000	0.00 Member	Sell
11:13:44	R186	On 02/11/2023			Bond Future	1	37,000,000	0.00 Client	Buy
17:32:03	R186	On 02/11/2023			Bond Future	1	7,300,000	0.00 Member	Sell
17:32:03	R186	On 02/11/2023			Bond Future	1	7,300,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>177,200,000</b>	<b>0.00</b>	
8:10:27	R2030	On 02/11/2023			Bond Future	1	83,000,000	0.00 Member	Sell
8:10:27	R2030	On 02/11/2023			Bond Future	1	83,000,000	0.00 Member	Buy
9:57:01	R2030	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Buy
11:11:55	R2030	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Sell
11:14:05	R2030	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Buy
11:14:05	R2030	On 02/11/2023			Bond Future	1	50,000,000	0.00 Client	Sell
17:29:20	R2030	On 02/11/2023			Bond Future	1	100,200,000	0.00 Member	Buy
17:29:20	R2030	On 02/11/2023			Bond Future	1	364,400,000	0.00 Member	Sell
17:30:41	R2030	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:30:59	R2030	On 02/11/2023			Bond Future	1	30,800,000	0.00 Member	Buy
17:31:59	R2030	On 02/11/2023			Bond Future	1	21,900,000	0.00 Client	Sell
17:31:59	R2030	On 02/11/2023			Bond Future	1	21,900,000	0.00 Member	Sell
17:31:59	R2030	On 02/11/2023			Bond Future	1	21,900,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,100,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	12,300,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	3,200,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	5,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	5,600,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,500,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,100,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	3,900,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	18,800,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	3,900,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	7,700,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	7,500,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	5,800,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,900,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,900,000	0.00 Member	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,500,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	12,300,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	7,500,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	4,300,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	5,800,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	18,800,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	12,300,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	7,700,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,100,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	2,900,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	5,600,000	0.00 Member	Buy
17:32:00	R2030	On 02/11/2023			Bond Future	1	5,600,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	7,700,000	0.00 Client	Sell
17:32:00	R2030	On 02/11/2023			Bond Future	1	7,500,000	0.00 Member	Buy
17:32:05	R2030	On 02/11/2023			Bond Future	1	107,000,000	0.00 Member	Sell
17:32:05	R2030	On 02/11/2023			Bond Future	1	107,000,000	0.00 Member	Buy
17:32:05	R2030	On 02/11/2023			Bond Future	1	218,000,000	0.00 Member	Sell
17:32:05	R2030	On 02/11/2023			Bond Future	1	218,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:05	R2030	On 02/11/2023			Bond Future	1	218,000,000	0.00 Member	Buy
17:32:05	R2030	On 02/11/2023			Bond Future	1	30,800,000	0.00 Member	Sell
17:32:05	R2030	On 02/11/2023			Bond Future	1	8,600,000	0.00 Client	Buy
17:32:05	R2030	On 02/11/2023			Bond Future	1	107,000,000	0.00 Client	Buy
17:32:05	R2030	On 02/11/2023			Bond Future	1	8,600,000	0.00 Member	Sell
17:32:05	R2030	On 02/11/2023			Bond Future	1	8,600,000	0.00 Member	Buy
17:32:05	R2030	On 02/11/2023			Bond Future	1	30,800,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>62</b>	<b>2,224,400,000</b>	<b>0.00</b>	
17:29:20	R2032	On 02/11/2023			Bond Future	1	199,700,000	0.00 Member	Buy
17:33:21	R2032	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	123,700,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	57,900,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	2,100,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	123,700,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	57,900,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	5,400,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	2,100,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	2,100,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Buy
17:33:43	R2032	On 02/11/2023			Bond Future	1	123,700,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	3,400,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	3,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	57,900,000	0.00 Client	Sell
17:33:43	R2032	On 02/11/2023			Bond Future	1	3,200,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>28</b>	<b>798,800,000</b>	<b>0.00</b>	
9:57:01	R2035	On 02/11/2023			Bond Future	1	20,000,000	0.00 Member	Sell
11:12:24	R2035	On 02/11/2023			Bond Future	1	20,000,000	0.00 Member	Buy
11:13:55	R2035	On 02/11/2023			Bond Future	1	20,000,000	0.00 Client	Buy
11:13:55	R2035	On 02/11/2023			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>80,000,000</b>	<b>0.00</b>	
10:10:52	R2037	On 02/11/2023			Bond Future	1	10,900,000	0.00 Member	Sell
10:24:04	R2037	On 02/11/2023			Bond Future	1	4,900,000	0.00 Member	Buy
10:24:42	R2037	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
10:24:42	R2037	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Buy
10:24:42	R2037	On 02/11/2023			Bond Future	1	4,900,000	0.00 Client	Buy
10:24:42	R2037	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
10:24:42	R2037	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Sell
10:24:42	R2037	On 02/11/2023			Bond Future	1	4,900,000	0.00 Member	Sell
10:24:42	R2037	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Buy
10:24:42	R2037	On 02/11/2023			Bond Future	1	4,300,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>43,600,000</b>	<b>0.00</b>	
10:50:26	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Member	Buy
10:50:26	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Member	Sell
12:37:08	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Client	Buy
12:37:08	R2040	On 01/02/2024			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
16:13:26	R209	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:13:26	R209	On 02/11/2023			Bond Future	1	84,200,000	0.00 Member	Sell
17:34:59	R209	On 02/11/2023			Bond Future	1	34,900,000	0.00 Client	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	1,400,000	0.00 Client	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell
17:34:59	R209	On 02/11/2023			Bond Future	1	23,200,000	0.00 Client	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	23,200,000	0.00 Member	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	24,700,000	0.00 Client	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	34,900,000	0.00 Member	Sell
17:34:59	R209	On 02/11/2023			Bond Future	1	34,900,000	0.00 Member	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	24,700,000	0.00 Member	Sell
17:34:59	R209	On 02/11/2023			Bond Future	1	24,700,000	0.00 Member	Buy
17:34:59	R209	On 02/11/2023			Bond Future	1	23,200,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>336,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>137</b>	<b>3,663,480,000</b>	<b>0.00</b>	