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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/06/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:17:08	GOVI	On 03/08/2023		GOVI	1	10,000	0.00 Member	Sell
11:30:08	GOVI	On 03/08/2023		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
9:25:57	R186	On 02/11/2023		Bond Future	1	238,400,000	0.00 Member	Sell
9:25:57	R186	On 02/11/2023		Bond Future	1	10,000,000	0.00 Member	Buy
11:30:23	R186	On 02/11/2023		Bond Future	1	14,600,000	0.00 Client	Buy
11:30:23	R186	On 02/11/2023		Bond Future	1	213,800,000	0.00 Member	Buy
11:30:23	R186	On 02/11/2023		Bond Future	1	14,600,000	0.00 Member	Sell
11:30:23	R186	On 02/11/2023		Bond Future	1	14,600,000	0.00 Member	Buy
11:30:23	R186	On 02/11/2023		Bond Future	1	213,800,000	0.00 Client	Buy
11:30:23	R186	On 02/11/2023		Bond Future	1	213,800,000	0.00 Member	Sell
15:50:59	R186	On 03/08/2023		Bond Future	1	136,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:23:04	R186	On 03/08/2023			Bond Future	1	21,600,000	0.00 Member	Sell
16:29:30	R186	On 03/08/2023			Bond Future	1	48,600,000	0.00 Member	Buy
16:29:30	R186	On 03/08/2023			Bond Future	1	21,600,000	0.00 Member	Buy
16:29:30	R186	On 03/08/2023			Bond Future	1	48,600,000	0.00 Client	Sell
16:29:30	R186	On 03/08/2023			Bond Future	1	21,600,000	0.00 Client	Sell
16:29:30	R186	On 03/08/2023			Bond Future	1	66,100,000	0.00 Member	Sell
16:29:30	R186	On 03/08/2023			Bond Future	1	48,600,000	0.00 Member	Sell
16:29:30	R186	On 03/08/2023			Bond Future	1	66,100,000	0.00 Member	Buy
16:29:30	R186	On 03/08/2023			Bond Future	1	66,100,000	0.00 Client	Sell
17:17:20	R186	On 03/08/2023			Bond Future	1	41,200,000	0.00 Member	Buy
17:25:54	R186	On 03/08/2023			Bond Future	1	41,200,000	0.00 Member	Sell
17:29:02	R186	On 03/08/2023			Bond Future	1	41,200,000	0.00 Client	Sell
17:29:02	R186	On 03/08/2023			Bond Future	1	41,200,000	0.00 Member	Buy
Total for R186 Bond Future						22	1,643,600,000	0.00	
11:18:41	R2030	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
12:24:37	R2030	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
12:26:58	R2030	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
12:26:58	R2030	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Sell
15:50:59	R2030	On 03/08/2023			Bond Future	1	593,600,000	0.00 Member	Buy
15:55:20	R2030	On 03/08/2023			Bond Future	1	107,000,000	0.00 Member	Sell
16:02:38	R2030	On 03/08/2023			Bond Future	1	343,100,000	0.00 Client	Sell
16:02:38	R2030	On 03/08/2023			Bond Future	1	107,000,000	0.00 Client	Sell
16:02:38	R2030	On 03/08/2023			Bond Future	1	143,500,000	0.00 Member	Buy
16:02:38	R2030	On 03/08/2023			Bond Future	1	143,500,000	0.00 Member	Sell
16:02:38	R2030	On 03/08/2023			Bond Future	1	343,100,000	0.00 Member	Sell
16:02:38	R2030	On 03/08/2023			Bond Future	1	143,500,000	0.00 Client	Sell
16:02:38	R2030	On 03/08/2023			Bond Future	1	343,100,000	0.00 Member	Buy
16:02:38	R2030	On 03/08/2023			Bond Future	1	107,000,000	0.00 Member	Buy
17:17:20	R2030	On 03/08/2023			Bond Future	1	30,200,000	0.00 Member	Buy
17:31:46	R2030	On 03/08/2023			Bond Future	1	30,200,000	0.00 Member	Sell
17:32:17	R2030	On 03/08/2023			Bond Future	1	30,200,000	0.00 Member	Buy
17:32:17	R2030	On 03/08/2023			Bond Future	1	30,200,000	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						18	2,506,800,000	0.00	
9:59:34	R2032	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Buy
9:59:34	R2032	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Sell
10:05:55	R2032	On 02/11/2023			Bond Future	1	50,000,000	0.00 Client	Buy
10:05:55	R2032	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Sell
10:49:40	R2032	On 03/08/2023			Bond Future	1	31,600,000	0.00 Member	Sell
11:43:47	R2032	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Buy
11:44:21	R2032	On 03/08/2023			Bond Future	1	11,800,000	0.00 Member	Sell
11:44:21	R2032	On 03/08/2023			Bond Future	1	11,800,000	0.00 Member	Buy
11:44:21	R2032	On 03/08/2023			Bond Future	1	11,800,000	0.00 Client	Buy
11:44:22	R2032	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Sell
11:44:22	R2032	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Sell
11:44:22	R2032	On 03/08/2023			Bond Future	1	2,600,000	0.00 Member	Buy
11:44:22	R2032	On 03/08/2023			Bond Future	1	7,200,000	0.00 Member	Sell
11:44:22	R2032	On 03/08/2023			Bond Future	1	7,200,000	0.00 Member	Buy
11:44:22	R2032	On 03/08/2023			Bond Future	1	7,200,000	0.00 Client	Buy
11:44:22	R2032	On 03/08/2023			Bond Future	1	10,000,000	0.00 Client	Buy
11:44:22	R2032	On 03/08/2023			Bond Future	1	2,600,000	0.00 Client	Buy
12:28:19	R2032	On 02/11/2023	10.71	Call	Bond Future	1	50,000,000	0.00 Member	Sell
12:28:19	R2032	On 02/11/2023	11.78	Put	Bond Future	1	50,000,000	0.00 Member	Sell
12:28:19	R2032	On 02/11/2023	11.28	Put	Bond Future	1	50,000,000	0.00 Member	Buy
12:28:19	R2032	On 02/11/2023	11.28	Put	Bond Future	1	50,000,000	0.00 Member	Sell
12:28:19	R2032	On 02/11/2023	11.78	Put	Bond Future	1	50,000,000	0.00 Member	Buy
12:28:19	R2032	On 02/11/2023	10.71	Call	Bond Future	1	50,000,000	0.00 Member	Buy
13:52:36	R2032	On 02/11/2023	11.78	Put	Bond Future	1	4,000,000	0.00 Member	Sell
13:52:36	R2032	On 02/11/2023	11.78	Put	Bond Future	1	50,000,000	0.00 Member	Buy
13:52:52	R2032	On 02/11/2023	11.28	Put	Bond Future	1	4,000,000	0.00 Member	Buy
13:52:52	R2032	On 02/11/2023	11.28	Put	Bond Future	1	50,000,000	0.00 Member	Sell
13:53:13	R2032	On 02/11/2023	10.71	Call	Bond Future	1	4,000,000	0.00 Member	Sell
13:53:13	R2032	On 02/11/2023	10.71	Call	Bond Future	1	50,000,000	0.00 Member	Buy
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	4,000,000	0.00 Client	Sell
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	23,000,000	0.00 Member	Buy
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	23,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	23,000,000	0.00 Member	Sell
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	23,000,000	0.00 Member	Buy
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	23,000,000	0.00 Member	Sell
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	4,000,000	0.00 Member	Buy
14:27:50	R2032	On 02/11/2023	11.78	Put	Bond Future	1	23,000,000	0.00 Client	Sell
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	23,000,000	0.00 Member	Sell
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	23,000,000	0.00 Client	Buy
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	23,000,000	0.00 Member	Buy
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	23,000,000	0.00 Member	Buy
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	23,000,000	0.00 Member	Sell
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	23,000,000	0.00 Client	Buy
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	4,000,000	0.00 Member	Sell
14:28:26	R2032	On 02/11/2023	11.28	Put	Bond Future	1	4,000,000	0.00 Client	Buy
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	23,000,000	0.00 Member	Buy
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	23,000,000	0.00 Client	Sell
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	4,000,000	0.00 Client	Sell
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	23,000,000	0.00 Member	Sell
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	23,000,000	0.00 Member	Buy
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	23,000,000	0.00 Client	Sell
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	23,000,000	0.00 Member	Sell
14:29:03	R2032	On 02/11/2023	10.71	Call	Bond Future	1	4,000,000	0.00 Member	Buy
15:50:59	R2032	On 03/08/2023			Bond Future	1	230,300,000	0.00 Member	Buy
16:12:49	R2032	On 03/08/2023			Bond Future	1	214,500,000	0.00 Member	Sell
16:18:41	R2032	On 03/08/2023			Bond Future	1	15,800,000	0.00 Member	Sell
16:18:41	R2032	On 03/08/2023			Bond Future	1	15,800,000	0.00 Client	Sell
16:18:41	R2032	On 03/08/2023			Bond Future	1	15,800,000	0.00 Member	Buy
16:18:41	R2032	On 03/08/2023			Bond Future	1	214,500,000	0.00 Member	Buy
16:18:41	R2032	On 03/08/2023			Bond Future	1	214,500,000	0.00 Client	Sell
Total for R2032 Bond Future						60	2,147,600,000	0.00	
9:11:35	R2035	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
9:11:35	R2035	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Sell
10:39:34	R2035	On 03/08/2023			Bond Future	1	20,000,000	0.00 Member	Sell
10:49:40	R2035	On 03/08/2023			Bond Future	1	6,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:11	R2035	On 03/08/2023			Bond Future	1	20,000,000	0.00 Client	Buy
11:06:33	R2035	On 02/11/2023			Bond Future	1	1,700,000	0.00 Member	Buy
11:06:33	R2035	On 02/11/2023			Bond Future	1	1,700,000	0.00 Client	Sell
11:42:23	R2035	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Buy
11:42:49	R2035	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:42:49	R2035	On 03/08/2023			Bond Future	1	3,500,000	0.00 Member	Sell
11:42:49	R2035	On 03/08/2023			Bond Future	1	3,500,000	0.00 Client	Buy
11:42:49	R2035	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Sell
11:42:49	R2035	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R2035 Bond Future						13	72,800,000	0.00	
10:39:34	R2037	On 03/08/2023			Bond Future	1	40,000,000	0.00 Member	Buy
10:53:15	R2037	On 03/08/2023			Bond Future	1	40,000,000	0.00 Client	Sell
16:48:57	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
16:48:57	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
16:50:41	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
16:50:41	R2037	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Sell
Total for R2037 Bond Future						6	80,400,000	0.00	
10:39:34	R2040	On 03/08/2023			Bond Future	1	19,000,000	0.00 Member	Buy
10:39:34	R2040	On 03/08/2023			Bond Future	1	19,000,000	0.00 Member	Sell
10:59:42	R2040	On 03/08/2023			Bond Future	1	19,000,000	0.00 Member	Sell
10:59:42	R2040	On 03/08/2023			Bond Future	1	19,000,000	0.00 Client	Buy
17:34:33	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Sell
17:51:06	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Buy
17:51:46	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Sell
17:51:46	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R2040 Bond Future						8	104,000,000	0.00	
9:11:35	R209	On 02/11/2023			Bond Future	1	49,700,000	0.00 Member	Buy
9:11:35	R209	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:10:24	R209	On 03/08/2023			Bond Future	1	230,000,000	0.00 Member	Buy
10:10:24	R209	On 03/08/2023			Bond Future	1	230,000,000	0.00 Member	Sell
10:17:02	R209	On 03/08/2023			Bond Future	1	230,000,000	0.00 Client	Buy
10:17:02	R209	On 03/08/2023			Bond Future	1	230,000,000	0.00 Member	Sell
11:05:50	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Member	Sell
11:05:50	R209	On 02/11/2023			Bond Future	1	200,000	0.00 Member	Buy
11:05:50	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Client	Sell
11:05:50	R209	On 02/11/2023			Bond Future	1	200,000	0.00 Client	Sell
11:05:50	R209	On 02/11/2023			Bond Future	1	49,500,000	0.00 Member	Buy
Total for R209 Bond Future						11	1,118,800,000	0.00	
9:00:28	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
9:00:28	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
9:00:40	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
9:00:40	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
9:04:59	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
9:04:59	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Sell
9:52:42	R213	On 02/11/2023			Bond Future	1	249,900,000	0.00 Member	Buy
9:52:42	R213	On 02/11/2023			Bond Future	1	249,900,000	0.00 Member	Sell
11:03:55	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
11:03:55	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Client	Sell
11:04:50	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Client	Sell
11:04:50	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
11:05:10	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Client	Sell
11:05:10	R213	On 02/11/2023			Bond Future	1	100,000,000	0.00 Member	Buy
11:07:51	R213	On 02/11/2023			Bond Future	1	249,900,000	0.00 Member	Buy
11:07:51	R213	On 02/11/2023			Bond Future	1	249,900,000	0.00 Client	Sell
17:34:33	R213	On 03/08/2023			Bond Future	1	142,000,000	0.00 Member	Sell
17:54:26	R213	On 03/08/2023			Bond Future	1	135,000,000	0.00 Member	Buy
17:55:01	R213	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:55:01	R213	On 03/08/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:55:01	R213	On 03/08/2023			Bond Future	1	3,000,000	0.00 Client	Buy
17:55:01	R213	On 03/08/2023			Bond Future	1	135,000,000	0.00 Client	Buy
17:55:01	R213	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:01	R213	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Buy
17:55:01	R213	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:55:01	R213	On 03/08/2023			Bond Future	1	135,000,000	0.00 Member	Sell
Total for R213 Bond Future						26	2,767,600,000	0.00	
Grand Total for all Instruments						166	10,441,620,000	0.00	