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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:40	GOVI	On 02/02/2023		GOVI	1	40,000	0.00 Member	Sell
17:14:54	GOVI	On 02/02/2023		GOVI	1	40,000	0.00 Client	Buy
Total for GOVI GOVI					2	80,000	0.00	
8:09:00	I2029	On 02/02/2023		Bond Future	1	100,000	0.00 Member	Buy
8:09:00	I2029	On 02/02/2023		Bond Future	1	8,400,000	0.00 Member	Sell
12:03:11	I2029	On 02/02/2023		Bond Future	1	400,000	0.00 Client	Buy
12:03:11	I2029	On 02/02/2023		Bond Future	1	300,000	0.00 Client	Buy
12:03:11	I2029	On 02/02/2023		Bond Future	1	300,000	0.00 Member	Sell
12:03:11	I2029	On 02/02/2023		Bond Future	1	300,000	0.00 Member	Buy
12:03:11	I2029	On 02/02/2023		Bond Future	1	2,000,000	0.00 Member	Buy
12:03:11	I2029	On 02/02/2023		Bond Future	1	700,000	0.00 Member	Buy
12:03:11	I2029	On 02/02/2023		Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:03:11	I2029	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
12:03:11	I2029	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Sell
12:03:11	I2029	On 02/02/2023			Bond Future	1	400,000	0.00 Member	Buy
12:03:11	I2029	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
12:03:11	I2029	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Buy
12:03:11	I2029	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
12:03:11	I2029	On 02/02/2023			Bond Future	1	500,000	0.00 Client	Buy
12:03:11	I2029	On 02/02/2023			Bond Future	1	2,000,000	0.00 Client	Buy
12:03:11	I2029	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
12:03:11	I2029	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Buy
12:03:11	I2029	On 02/02/2023			Bond Future	1	2,000,000	0.00 Member	Sell
12:03:12	I2029	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Buy
12:03:12	I2029	On 02/02/2023			Bond Future	1	200,000	0.00 Client	Buy
12:03:12	I2029	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
12:03:12	I2029	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
12:03:12	I2029	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Sell
12:03:12	I2029	On 02/02/2023			Bond Future	1	200,000	0.00 Member	Buy
12:03:12	I2029	On 02/02/2023			Bond Future	1	100,000	0.00 Client	Buy
12:03:12	I2029	On 02/02/2023			Bond Future	1	100,000	0.00 Member	Sell
16:41:00	I2029	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
16:41:54	I2029	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
16:42:00	I2029	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Sell
16:42:00	I2029	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
16:49:31	I2029	On 02/02/2023			Bond Future	1	8,000,000	0.00 Member	Buy
16:49:31	I2029	On 02/02/2023			Bond Future	1	8,000,000	0.00 Client	Sell
Total for I2029 Bond Future						34	81,600,000	0.00	
10:40:39	R2030	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
10:40:39	R2030	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Buy
10:48:58	R2030	On 02/02/2023			Bond Future	1	600,000	0.00 Member	Sell
10:48:58	R2030	On 02/02/2023			Bond Future	1	600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	2,400,000	0.00	
17:14:28	R209	On 02/02/2023			Bond Future	1	37,800,000	0.00 Member	Sell
17:21:28	R209	On 02/02/2023			Bond Future	1	37,800,000	0.00 Client	Buy
Total for R209 Bond Future						2	75,600,000	0.00	
Grand Total for all Instruments						42	159,680,000	0.00	