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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/05/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:31	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Member	Sell
10:35:31	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Member	Buy
10:39:34	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Client	Buy
10:39:34	GOVI	On 03/08/2023		GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI					4	80,000	0.00	
10:53:07	I2025	On 03/08/2023		Bond Future	1	3,500,000	0.00 Member	Sell
11:09:43	I2025	On 03/08/2023		Bond Future	1	3,500,000	0.00 Client	Buy
16:47:28	I2025	On 03/08/2023		Bond Future	1	10,900,000	0.00 Member	Sell
16:47:28	I2025	On 03/08/2023		Bond Future	1	10,900,000	0.00 Member	Buy
17:03:12	I2025	On 03/08/2023		Bond Future	1	10,900,000	0.00 Client	Sell
17:03:12	I2025	On 03/08/2023		Bond Future	1	10,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						6	50,600,000	0.00	
16:47:28	I2029	On 03/08/2023			Bond Future	1	29,900,000	0.00 Member	Sell
16:47:28	I2029	On 03/08/2023			Bond Future	1	29,900,000	0.00 Member	Buy
17:03:28	I2029	On 03/08/2023			Bond Future	1	29,900,000	0.00 Member	Buy
17:03:28	I2029	On 03/08/2023			Bond Future	1	29,900,000	0.00 Client	Sell
Total for I2029 Bond Future						4	119,600,000	0.00	
16:52:01	I2033	On 03/08/2023			Bond Future	1	22,800,000	0.00 Member	Sell
16:52:01	I2033	On 03/08/2023			Bond Future	1	22,800,000	0.00 Member	Buy
17:03:54	I2033	On 03/08/2023			Bond Future	1	22,800,000	0.00 Client	Sell
17:03:54	I2033	On 03/08/2023			Bond Future	1	22,800,000	0.00 Member	Buy
Total for I2033 Bond Future						4	91,200,000	0.00	
16:47:28	I2038	On 03/08/2023			Bond Future	1	34,700,000	0.00 Member	Sell
16:47:28	I2038	On 03/08/2023			Bond Future	1	34,700,000	0.00 Member	Buy
17:04:08	I2038	On 03/08/2023			Bond Future	1	34,700,000	0.00 Member	Buy
17:04:08	I2038	On 03/08/2023			Bond Future	1	34,700,000	0.00 Client	Sell
Total for I2038 Bond Future						4	138,800,000	0.00	
16:47:28	I2046	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Sell
16:47:28	I2046	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Buy
17:04:21	I2046	On 03/08/2023			Bond Future	1	9,900,000	0.00 Member	Buy
17:04:21	I2046	On 03/08/2023			Bond Future	1	9,900,000	0.00 Client	Sell
Total for I2046 Bond Future						4	39,600,000	0.00	
16:47:28	I2050	On 03/08/2023			Bond Future	1	21,900,000	0.00 Member	Sell
16:47:28	I2050	On 03/08/2023			Bond Future	1	21,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:35	I2050	On 03/08/2023			Bond Future	1	21,900,000	0.00 Member	Buy
17:04:35	I2050	On 03/08/2023			Bond Future	1	21,900,000	0.00 Client	Sell
Total for I2050 Bond Future						4	87,600,000	0.00	
11:01:55	R186	On 02/11/2023			Bond Future	1	600,000	0.00 Member	Sell
11:01:55	R186	On 02/11/2023			Bond Future	1	600,000	0.00 Client	Buy
11:03:18	R186	On 03/08/2023			Bond Future	1	30,300,000	0.00 Member	Sell
11:07:48	R186	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
11:08:11	R186	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Sell
11:08:11	R186	On 03/08/2023			Bond Future	1	28,000,000	0.00 Member	Buy
11:08:11	R186	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
11:08:11	R186	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
11:08:11	R186	On 03/08/2023			Bond Future	1	28,000,000	0.00 Client	Buy
16:34:42	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
16:34:42	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
16:56:49	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
16:56:49	R186	On 03/08/2023			Bond Future	1	9,200,000	0.00 Client	Sell
Total for R186 Bond Future						13	159,200,000	0.00	
16:47:28	R202	On 03/08/2023			Bond Future	1	5,200,000	0.00 Member	Sell
16:47:28	R202	On 03/08/2023			Bond Future	1	5,200,000	0.00 Member	Buy
17:04:47	R202	On 03/08/2023			Bond Future	1	5,200,000	0.00 Member	Buy
17:04:47	R202	On 03/08/2023			Bond Future	1	5,200,000	0.00 Client	Sell
Total for R202 Bond Future						4	20,800,000	0.00	
12:43:51	R2030	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Sell
12:43:51	R2030	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Buy
16:34:42	R2030	On 03/08/2023			Bond Future	1	23,100,000	0.00 Member	Sell
16:34:42	R2030	On 03/08/2023			Bond Future	1	23,100,000	0.00 Member	Buy
16:57:04	R2030	On 03/08/2023			Bond Future	1	23,100,000	0.00 Client	Sell
16:57:04	R2030	On 03/08/2023			Bond Future	1	23,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						6	1,092,400,000	0.00	
13:30:05	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Member	Buy
13:30:05	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Member	Sell
14:29:22	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Member	Sell
14:29:22	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Member	Buy
14:42:45	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Member	Sell
14:42:45	R2032	On 03/08/2023			Bond Future	1	100,000,000	0.00 Client	Buy
16:02:25	R2032	On 03/08/2023	12.00	Call	Bond Future	1	490,000,000	0.00 Member	Buy
16:02:25	R2032	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
16:02:25	R2032	On 03/08/2023			Bond Future	1	250,000,000	0.00 Member	Buy
16:02:25	R2032	On 03/08/2023	12.00	Call	Bond Future	1	500,000,000	0.00 Member	Sell
16:34:42	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Member	Sell
16:34:42	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Member	Buy
16:57:16	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Member	Buy
16:57:16	R2032	On 03/08/2023			Bond Future	1	20,400,000	0.00 Client	Sell
17:18:21	R2032	On 03/08/2023	12.00	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:19:02	R2032	On 03/08/2023	12.00	Call	Bond Future	1	490,000,000	0.00 Member	Sell
17:19:25	R2032	On 03/08/2023			Bond Future	1	245,000,000	0.00 Member	Sell
17:19:54	R2032	On 03/08/2023			Bond Future	1	245,000,000	0.00 Member	Buy
17:53:30	R2032	On 03/08/2023			Bond Future	1	245,000,000	0.00 Client	Sell
17:53:47	R2032	On 03/08/2023	12.00	Call	Bond Future	1	490,000,000	0.00 Client	Buy
Total for R2032 Bond Future						20	3,651,600,000	0.00	
11:01:55	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Sell
11:01:55	R2035	On 02/11/2023			Bond Future	1	1,100,000	0.00 Member	Buy
15:06:56	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Sell
15:06:56	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Buy
15:56:14	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Member	Sell
15:56:14	R2035	On 02/11/2023			Bond Future	1	140,000,000	0.00 Client	Buy
16:34:42	R2035	On 03/08/2023			Bond Future	1	14,700,000	0.00 Member	Sell
16:34:42	R2035	On 03/08/2023			Bond Future	1	14,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:57:28	R2035	On 03/08/2023			Bond Future	1	14,700,000	0.00 Member	Buy
16:57:28	R2035	On 03/08/2023			Bond Future	1	14,700,000	0.00 Client	Sell
Total for R2035 Bond Future						10	621,000,000	0.00	
13:34:16	R2037	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
13:56:00	R2037	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Buy
13:58:58	R2037	On 03/08/2023			Bond Future	1	5,000,000	0.00 Client	Buy
13:58:58	R2037	On 03/08/2023			Bond Future	1	5,000,000	0.00 Member	Sell
16:34:42	R2037	On 03/08/2023			Bond Future	1	100,900,000	0.00 Member	Sell
16:34:42	R2037	On 03/08/2023			Bond Future	1	100,900,000	0.00 Member	Buy
16:57:41	R2037	On 03/08/2023			Bond Future	1	100,900,000	0.00 Client	Sell
16:57:41	R2037	On 03/08/2023			Bond Future	1	100,900,000	0.00 Member	Buy
Total for R2037 Bond Future						8	423,600,000	0.00	
11:01:55	R2040	On 02/11/2023			Bond Future	1	900,000	0.00 Member	Sell
11:01:55	R2040	On 02/11/2023			Bond Future	1	900,000	0.00 Client	Buy
13:33:42	R2040	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Sell
13:33:42	R2040	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Buy
14:11:16	R2040	On 03/08/2023			Bond Future	1	10,000,000	0.00 Member	Buy
14:11:16	R2040	On 03/08/2023			Bond Future	1	10,000,000	0.00 Client	Sell
15:22:37	R2040	On 01/02/2024			Bond Future	1	1,000,000	0.00 Member	Buy
15:22:37	R2040	On 01/02/2024			Bond Future	1	1,000,000	0.00 Member	Sell
16:37:04	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Sell
16:37:04	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Buy
16:57:54	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Member	Buy
16:57:54	R2040	On 03/08/2023			Bond Future	1	30,100,000	0.00 Client	Sell
Total for R2040 Bond Future						12	164,200,000	0.00	
16:37:04	R2044	On 03/08/2023			Bond Future	1	18,800,000	0.00 Member	Sell
16:37:04	R2044	On 03/08/2023			Bond Future	1	18,800,000	0.00 Member	Buy
16:58:07	R2044	On 03/08/2023			Bond Future	1	18,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:07	R2044	On 03/08/2023			Bond Future	1	18,800,000	0.00 Client	Sell
Total for R2044 Bond Future						4	75,200,000	0.00	
16:37:04	R2048	On 03/08/2023			Bond Future	1	12,700,000	0.00 Member	Sell
16:37:04	R2048	On 03/08/2023			Bond Future	1	12,700,000	0.00 Member	Buy
16:58:27	R2048	On 03/08/2023			Bond Future	1	12,700,000	0.00 Client	Sell
16:58:27	R2048	On 03/08/2023			Bond Future	1	12,700,000	0.00 Member	Buy
Total for R2048 Bond Future						4	50,800,000	0.00	
16:37:04	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Member	Sell
16:37:04	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Member	Buy
16:58:42	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Member	Buy
16:58:42	R209	On 03/08/2023			Bond Future	1	35,100,000	0.00 Client	Sell
Total for R209 Bond Future						4	140,400,000	0.00	
16:47:28	R210	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
16:47:28	R210	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
17:05:01	R210	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
17:05:01	R210	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R210 Bond Future						4	14,800,000	0.00	
11:01:55	R213	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Buy
11:01:55	R213	On 02/11/2023			Bond Future	1	100,000	0.00 Member	Sell
16:37:04	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Sell
16:37:04	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
16:58:57	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
16:58:57	R213	On 03/08/2023			Bond Future	1	1,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						6	7,800,000	0.00	
16:37:04	R214	On 03/08/2023			Bond Future	1	39,000,000	0.00 Member	Sell
16:37:04	R214	On 03/08/2023			Bond Future	1	39,000,000	0.00 Member	Buy
16:59:09	R214	On 03/08/2023			Bond Future	1	39,000,000	0.00 Member	Buy
16:59:09	R214	On 03/08/2023			Bond Future	1	39,000,000	0.00 Client	Sell
Total for R214 Bond Future						4	156,000,000	0.00	
Grand Total for all Instruments						129	7,105,280,000	0.00	