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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:45	GOVI	On 02/11/2023		GOVI	1	160,000	0.00 Client	Buy
14:49:45	GOVI	On 02/11/2023		GOVI	1	160,000	0.00 Client	Sell
Total for GOVI GOVI					2	320,000	0.00	
9:37:03	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Buy
9:37:03	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Sell
11:52:40	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Member	Buy
11:52:40	R186	On 02/11/2023		Bond Future	1	400,000	0.00 Client	Sell
16:42:14	R186	On 02/11/2023		Bond Future	1	72,200,000	0.00 Member	Sell
16:59:13	R186	On 02/11/2023		Bond Future	1	72,200,000	0.00 Client	Buy
Total for R186 Bond Future					6	146,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:37:03	R2030	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
9:37:03	R2030	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
11:53:16	R2030	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
11:53:16	R2030	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Sell
12:19:19	R2030	On 02/11/2023			Bond Future	1	7,400,000	0.00 Member	Sell
13:11:19	R2030	On 02/11/2023			Bond Future	1	7,400,000	0.00 Member	Buy
13:12:47	R2030	On 02/11/2023			Bond Future	1	7,400,000	0.00 Member	Sell
13:12:47	R2030	On 02/11/2023			Bond Future	1	7,400,000	0.00 Client	Buy
16:42:14	R2030	On 02/11/2023			Bond Future	1	328,500,000	0.00 Member	Sell
16:44:43	R2030	On 02/11/2023			Bond Future	1	7,600,000	0.00 Member	Buy
16:44:43	R2030	On 02/11/2023			Bond Future	1	7,600,000	0.00 Member	Sell
17:00:11	R2030	On 02/11/2023			Bond Future	1	76,300,000	0.00 Member	Buy
17:01:43	R2030	On 02/11/2023			Bond Future	1	21,500,000	0.00 Client	Buy
17:01:43	R2030	On 02/11/2023			Bond Future	1	21,500,000	0.00 Member	Sell
17:01:43	R2030	On 02/11/2023			Bond Future	1	76,300,000	0.00 Member	Sell
17:01:43	R2030	On 02/11/2023			Bond Future	1	76,300,000	0.00 Client	Buy
17:01:43	R2030	On 02/11/2023			Bond Future	1	21,500,000	0.00 Member	Buy
17:01:43	R2030	On 02/11/2023			Bond Future	1	230,700,000	0.00 Member	Sell
17:01:43	R2030	On 02/11/2023			Bond Future	1	230,700,000	0.00 Client	Buy
17:01:43	R2030	On 02/11/2023			Bond Future	1	230,700,000	0.00 Member	Buy
Total for R2030 Bond Future						20	1,360,000,000	0.00	
9:38:12	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
9:38:12	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
11:53:51	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
11:53:51	R2032	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
16:42:14	R2032	On 02/11/2023			Bond Future	1	82,500,000	0.00 Member	Sell
16:44:43	R2032	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Buy
16:44:43	R2032	On 02/11/2023			Bond Future	1	700,000	0.00 Member	Sell
17:01:54	R2032	On 02/11/2023			Bond Future	1	399,100,000	0.00 Member	Buy
17:02:59	R2032	On 02/11/2023			Bond Future	1	82,500,000	0.00 Client	Buy
17:47:18	R2032	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Buy
17:53:12	R2032	On 02/11/2023			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Buy
17:53:12	R2032	On 02/11/2023			Bond Future	1	3,400,000	0.00 Member	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	6,800,000	0.00 Member	Buy
17:53:12	R2032	On 02/11/2023			Bond Future	1	6,800,000	0.00 Member	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Buy
17:53:12	R2032	On 02/11/2023			Bond Future	1	1,300,000	0.00 Member	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	3,300,000	0.00 Client	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	3,400,000	0.00 Client	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	1,300,000	0.00 Client	Sell
17:53:12	R2032	On 02/11/2023			Bond Future	1	6,800,000	0.00 Client	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	6,500,000	0.00 Client	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	115,700,000	0.00 Member	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	4,300,000	0.00 Member	Buy
17:53:13	R2032	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	247,000,000	0.00 Member	Buy
17:53:13	R2032	On 02/11/2023			Bond Future	1	247,000,000	0.00 Member	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	10,800,000	0.00 Member	Buy
17:53:13	R2032	On 02/11/2023			Bond Future	1	10,800,000	0.00 Member	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	247,000,000	0.00 Client	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	115,700,000	0.00 Client	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	4,300,000	0.00 Client	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	115,700,000	0.00 Member	Buy
17:53:13	R2032	On 02/11/2023			Bond Future	1	10,800,000	0.00 Client	Sell
17:53:13	R2032	On 02/11/2023			Bond Future	1	6,500,000	0.00 Member	Buy
Total for R2032 Bond Future						36	1,764,000,000	0.00	
9:37:03	R2035	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
9:37:03	R2035	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Buy
11:06:57	R2035	On 02/11/2023			Bond Future	1	22,000,000	0.00 Client	Buy
11:06:57	R2035	On 02/11/2023			Bond Future	1	22,000,000	0.00 Member	Sell
11:52:00	R2035	On 02/11/2023			Bond Future	1	300,000	0.00 Client	Buy
11:52:00	R2035	On 02/11/2023			Bond Future	1	300,000	0.00 Member	Sell
16:44:43	R2035	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Buy
16:44:43	R2035	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						8	57,200,000	0.00	
14:34:11	R2044	On 02/11/2023	13.00	Put	Bond Future	1	637,500,000	0.00 Member	Sell
14:34:11	R2044	On 02/11/2023	13.00	Put	Bond Future	1	637,500,000	0.00 Member	Buy
15:08:19	R2044	On 02/11/2023	13.00	Put	Bond Future	1	637,500,000	0.00 Member	Buy
15:36:36	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,300,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	47,700,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	47,700,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	3,600,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	3,600,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	166,300,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	166,300,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	1,800,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,200,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,200,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,200,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	58,300,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	3,600,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	1,800,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	1,800,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	58,300,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	105,000,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	4,200,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	4,200,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	20,800,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	105,000,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	4,200,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	58,300,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	3,600,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	3,600,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	23,700,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	23,700,000	0.00 Member	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	20,800,000	0.00 Member	Buy
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	20,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	47,700,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	166,300,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	105,000,000	0.00 Client	Sell
15:43:26	R2044	On 02/11/2023	13.00	Put	Bond Future	1	23,700,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	11,500,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,500,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,300,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	11,500,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	11,500,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,500,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,700,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,900,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,900,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,300,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,500,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,300,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,300,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	103,100,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,300,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	9,000,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,900,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	103,100,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	103,100,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	103,100,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	103,100,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	9,000,000	0.00 Member	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	9,000,000	0.00 Client	Sell
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,300,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,700,000	0.00 Member	Buy
15:43:27	R2044	On 02/11/2023	13.00	Put	Bond Future	1	2,700,000	0.00 Client	Sell
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	25,600,000	0.00 Member	Sell
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	23,700,000	0.00 Client	Sell
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	25,600,000	0.00 Member	Buy
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	25,600,000	0.00 Client	Sell
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	23,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,300,000	0.00 Client	Sell
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	23,700,000	0.00 Member	Buy
16:01:18	R2044	On 02/11/2023	13.00	Put	Bond Future	1	6,300,000	0.00 Member	Buy
Total for R2044 Bond Future						70	4,038,400,000	0.00	
16:44:43	R2048	On 02/11/2023			Bond Future	1	8,300,000	0.00 Member	Buy
16:44:43	R2048	On 02/11/2023			Bond Future	1	8,300,000	0.00 Member	Sell
Total for R2048 Bond Future						2	16,600,000	0.00	
9:47:48	R214	On 02/11/2023			Bond Future	1	10,000,000	0.00 Member	Sell
9:47:48	R214	On 02/11/2023			Bond Future	1	10,000,000	0.00 Client	Buy
16:58:03	R214	On 02/11/2023			Bond Future	1	50,000,000	0.00 Member	Sell
17:25:06	R214	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Sell
17:26:13	R214	On 02/11/2023			Bond Future	1	14,000,000	0.00 Client	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	8,000,000	0.00 Client	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	15,000,000	0.00 Client	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	4,000,000	0.00 Client	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	15,000,000	0.00 Member	Sell
17:26:13	R214	On 02/11/2023			Bond Future	1	4,000,000	0.00 Member	Sell
17:26:13	R214	On 02/11/2023			Bond Future	1	6,000,000	0.00 Client	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Sell
17:26:13	R214	On 02/11/2023			Bond Future	1	6,000,000	0.00 Member	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Sell
17:26:13	R214	On 02/11/2023			Bond Future	1	8,000,000	0.00 Member	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	15,000,000	0.00 Member	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	14,000,000	0.00 Member	Buy
17:26:13	R214	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				21	220,000,000		0.00
	Grand Total for all Instruments				165	7,602,520,000		0.00