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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:10	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Buy
10:12:10	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Sell
11:00:00	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Buy
11:00:00	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Client	Sell
14:35:30	GOVI	On 02/02/2023		GOVI	1	30,000	0.00 Member	Sell
15:05:52	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Member	Sell
15:29:51	GOVI	On 02/02/2023		GOVI	1	30,000	0.00 Client	Buy
15:31:38	GOVI	On 02/02/2023		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					8	120,000	0.00	
10:29:33	IGOV	On 02/02/2023		Index Future	1	90,000	0.00 Member	Buy
10:29:33	IGOV	On 02/02/2023		Index Future	1	90,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						2	180,000	0.00	
13:58:58	R186	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Sell
13:58:58	R186	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Buy
14:12:38	R186	On 02/02/2023			Bond Future	1	2,700,000	0.00 Client	Buy
14:12:38	R186	On 02/02/2023			Bond Future	1	2,700,000	0.00 Member	Sell
Total for R186 Bond Future						4	10,800,000	0.00	
10:21:35	R2030	On 02/02/2023			Bond Future	1	19,400,000	0.00 Member	Sell
10:21:35	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Sell
11:42:32	R2030	On 02/02/2023			Bond Future	1	4,600,000	0.00 Client	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	800,000	0.00 Client	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Sell
11:42:32	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
11:42:32	R2030	On 02/02/2023			Bond Future	1	3,000,000	0.00 Client	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
11:42:32	R2030	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	4,600,000	0.00 Member	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Buy
11:42:32	R2030	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Sell
11:42:32	R2030	On 02/02/2023			Bond Future	1	800,000	0.00 Member	Buy
12:21:35	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
12:21:35	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Buy
12:35:49	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
12:35:49	R2030	On 02/02/2023			Bond Future	1	2,300,000	0.00 Client	Buy
16:17:08	R2030	On 02/02/2023			Bond Future	1	10,200,000	0.00 Member	Buy
16:59:18	R2030	On 02/02/2023			Bond Future	1	10,200,000	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						22	107,200,000	0.00	
12:21:35	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Member	Sell
12:21:35	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Member	Buy
12:35:17	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
12:35:39	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Client	Buy
12:35:39	R2032	On 04/05/2023			Bond Future	1	52,900,000	0.00 Member	Sell
13:03:21	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Buy
15:51:06	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
15:51:06	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
16:17:08	R2032	On 02/02/2023			Bond Future	1	3,600,000	0.00 Member	Buy
16:25:52	R2032	On 02/02/2023			Bond Future	1	1,700,000	0.00 Member	Sell
17:01:15	R2032	On 02/02/2023			Bond Future	1	3,600,000	0.00 Client	Sell
17:02:41	R2032	On 02/02/2023			Bond Future	1	1,700,000	0.00 Client	Buy
17:12:50	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
17:24:56	R2032	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Buy
Total for R2032 Bond Future						14	226,400,000	0.00	
12:21:35	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Member	Sell
12:21:35	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Member	Buy
12:35:21	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Member	Sell
12:35:21	R2035	On 04/05/2023			Bond Future	1	78,900,000	0.00 Client	Buy
13:58:58	R2035	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Sell
13:58:58	R2035	On 02/02/2023			Bond Future	1	500,000	0.00 Member	Buy
17:05:01	R2035	On 02/02/2023			Bond Future	1	10,100,000	0.00 Member	Sell
17:05:01	R2035	On 02/02/2023			Bond Future	1	10,100,000	0.00 Member	Buy
17:08:18	R2035	On 02/02/2023			Bond Future	1	2,800,000	0.00 Member	Sell
17:08:18	R2035	On 02/02/2023			Bond Future	1	10,100,000	0.00 Member	Buy
17:09:34	R2035	On 02/02/2023			Bond Future	1	7,300,000	0.00 Member	Buy
17:09:34	R2035	On 02/02/2023			Bond Future	1	7,300,000	0.00 Client	Sell
17:09:34	R2035	On 02/02/2023			Bond Future	1	7,300,000	0.00 Member	Sell
17:09:34	R2035	On 02/02/2023			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:34	R2035	On 02/02/2023			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R2035 Bond Future						15	377,200,000	0.00	
12:21:35	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Member	Sell
12:21:35	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Member	Buy
12:35:06	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Member	Sell
12:35:06	R2037	On 02/02/2023			Bond Future	1	20,900,000	0.00 Client	Buy
Total for R2037 Bond Future						4	83,600,000	0.00	
12:21:35	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Member	Sell
12:21:35	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Member	Buy
12:34:39	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Member	Sell
12:34:39	R2040	On 02/02/2023			Bond Future	1	21,000,000	0.00 Client	Buy
17:05:01	R2040	On 02/02/2023			Bond Future	1	10,900,000	0.00 Member	Buy
17:05:01	R2040	On 02/02/2023			Bond Future	1	10,900,000	0.00 Member	Sell
17:08:30	R2040	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:08:30	R2040	On 02/02/2023			Bond Future	1	10,900,000	0.00 Member	Sell
17:10:12	R2040	On 02/02/2023			Bond Future	1	7,900,000	0.00 Member	Sell
17:10:12	R2040	On 02/02/2023			Bond Future	1	7,900,000	0.00 Client	Buy
17:10:12	R2040	On 02/02/2023			Bond Future	1	7,900,000	0.00 Member	Buy
17:10:13	R2040	On 02/02/2023			Bond Future	1	3,000,000	0.00 Client	Buy
17:10:13	R2040	On 02/02/2023			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2040 Bond Future						13	149,400,000	0.00	
12:21:35	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Sell
12:21:35	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Buy
12:34:26	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Member	Sell
12:34:26	R2044	On 02/02/2023			Bond Future	1	9,800,000	0.00 Client	Buy
16:17:08	R2044	On 02/02/2023			Bond Future	1	10,600,000	0.00 Member	Buy
17:03:48	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Sell
17:06:25	R2044	On 02/02/2023			Bond Future	1	7,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:25	R2044	On 02/02/2023			Bond Future	1	7,500,000	0.00 Member	Sell
17:06:25	R2044	On 02/02/2023			Bond Future	1	7,500,000	0.00 Client	Sell
17:06:25	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Member	Buy
17:06:25	R2044	On 02/02/2023			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2044 Bond Future						11	81,600,000	0.00	
8:49:21	R209	On 02/02/2023			Bond Future	1	18,900,000	0.00 Member	Buy
12:26:38	R209	On 02/02/2023			Bond Future	1	18,900,000	0.00 Member	Sell
12:28:00	R209	On 02/02/2023			Bond Future	1	18,900,000	0.00 Member	Buy
12:28:00	R209	On 02/02/2023			Bond Future	1	18,900,000	0.00 Client	Sell
Total for R209 Bond Future						4	75,600,000	0.00	
10:21:35	R213	On 02/02/2023			Bond Future	1	213,900,000	0.00 Member	Sell
10:21:35	R213	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	90,000,000	0.00 Member	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Sell
11:44:25	R213	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
11:44:25	R213	On 02/02/2023			Bond Future	1	109,000,000	0.00 Client	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	109,000,000	0.00 Member	Sell
11:44:25	R213	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Sell
11:44:25	R213	On 02/02/2023			Bond Future	1	90,000,000	0.00 Client	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	3,400,000	0.00 Client	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	1,500,000	0.00 Client	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	109,000,000	0.00 Member	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Buy
11:44:25	R213	On 02/02/2023			Bond Future	1	90,000,000	0.00 Member	Sell
Total for R213 Bond Future						16	855,600,000	0.00	
12:05:50	R214	On 02/02/2023	11.60	Call	Bond Future	1	230,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:06:28	R214	On 02/02/2023	11.60	Call	Bond Future	1	230,000,000	0.00 Member	Sell
12:09:58	R214	On 02/02/2023	11.60	Call	Bond Future	1	230,000,000	0.00 Member	Buy
12:12:24	R214	On 02/02/2023	11.60	Call	Bond Future	1	230,000,000	0.00 Member	Sell
12:14:16	R214	On 02/02/2023	11.60	Call	Bond Future	1	230,000,000	0.00 Member	Buy
12:14:16	R214	On 02/02/2023	11.60	Call	Bond Future	1	230,000,000	0.00 Member	Sell
12:21:35	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Sell
12:21:35	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Buy
12:33:46	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Member	Sell
12:33:46	R214	On 02/02/2023			Bond Future	1	9,300,000	0.00 Client	Buy
Total for R214 Bond Future						10	1,417,200,000	0.00	
Grand Total for all Instruments						123	3,384,900,000	0.00	