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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:37:19	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Member	Buy
11:37:19	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Member	Sell
11:52:10	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Member	Buy
11:52:10	GOVI	On 04/05/2023		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
12:48:09	R186	On 04/05/2023		Bond Future	1	4,000,000	0.00 Member	Sell
13:34:32	R186	On 04/05/2023		Bond Future	1	4,000,000	0.00 Client	Buy
15:17:13	R186	On 04/05/2023		Bond Future	1	3,600,000	0.00 Member	Sell
15:17:13	R186	On 04/05/2023		Bond Future	1	3,600,000	0.00 Member	Buy
16:56:05	R186	On 04/05/2023		Bond Future	1	3,600,000	0.00 Member	Buy
17:17:52	R186	On 04/05/2023		Bond Future	1	3,600,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>22,400,000</b>	<b>0.00</b>	
10:29:25	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
10:59:00	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Buy
10:59:43	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Buy
10:59:43	R2030	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
10:29:25	R2032	On 04/05/2023			Bond Future	1	3,300,000	0.00 Member	Sell
11:03:39	R2032	On 04/05/2023			Bond Future	1	3,300,000	0.00 Member	Buy
11:05:24	R2032	On 04/05/2023			Bond Future	1	3,300,000	0.00 Member	Sell
11:05:24	R2032	On 04/05/2023			Bond Future	1	3,300,000	0.00 Client	Buy
13:06:28	R2032	On 04/05/2023			Bond Future	1	6,300,000	0.00 Member	Sell
13:06:28	R2032	On 02/02/2023			Bond Future	1	6,300,000	0.00 Member	Buy
13:22:05	R2032	On 02/02/2023			Bond Future	1	6,300,000	0.00 Client	Sell
13:22:36	R2032	On 04/05/2023			Bond Future	1	6,300,000	0.00 Client	Buy
16:36:05	R2032	On 04/05/2023			Bond Future	1	29,000,000	0.00 Member	Sell
17:12:22	R2032	On 04/05/2023			Bond Future	1	29,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>96,400,000</b>	<b>0.00</b>	
10:29:25	R2035	On 04/05/2023			Bond Future	1	5,200,000	0.00 Member	Sell
11:07:34	R2035	On 04/05/2023			Bond Future	1	5,200,000	0.00 Client	Buy
12:48:09	R2035	On 04/05/2023			Bond Future	1	26,900,000	0.00 Member	Sell
13:32:16	R2035	On 04/05/2023			Bond Future	1	10,600,000	0.00 Member	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Member	Sell
13:33:22	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Member	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	2,100,000	0.00 Client	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	7,500,000	0.00 Member	Sell
13:33:22	R2035	On 04/05/2023			Bond Future	1	6,700,000	0.00 Client	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	7,500,000	0.00 Client	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	10,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:33:22	R2035	On 04/05/2023			Bond Future	1	10,600,000	0.00 Client	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	7,500,000	0.00 Member	Buy
13:33:22	R2035	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Sell
13:33:22	R2035	On 04/05/2023			Bond Future	1	2,100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>15</b>	<b>118,000,000</b>	<b>0.00</b>	
16:29:21	R2037	On 04/05/2023			Bond Future	1	15,800,000	0.00 Member	Sell
17:12:46	R2037	On 04/05/2023			Bond Future	1	15,800,000	0.00 Client	Buy
17:47:13	R2037	On 04/05/2023			Bond Future	1	38,100,000	0.00 Member	Buy
17:57:23	R2037	On 04/05/2023			Bond Future	1	31,900,000	0.00 Member	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Buy
17:58:20	R2037	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:58:20	R2037	On 04/05/2023			Bond Future	1	31,900,000	0.00 Member	Buy
17:58:20	R2037	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Client	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:58:20	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	31,900,000	0.00 Client	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	300,000	0.00 Member	Buy
17:58:20	R2037	On 04/05/2023			Bond Future	1	3,000,000	0.00 Client	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	900,000	0.00 Member	Sell
17:58:20	R2037	On 04/05/2023			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>18</b>	<b>184,000,000</b>	<b>0.00</b>	
10:29:25	R2040	On 04/05/2023			Bond Future	1	1,200,000	0.00 Member	Sell
11:08:23	R2040	On 04/05/2023			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>59</b>	<b>428,040,000</b>		<b>0.00</b>

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