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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/01/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:45:04	ALBI	On 02/02/2023			Index Future	1	540,000	0.00 Member	Buy
12:45:04	ALBI	On 04/05/2023			Index Future	1	540,000	0.00 Member	Sell
13:13:16	ALBI	On 02/02/2023			Index Future	1	540,000	0.00 Client	Sell
13:13:42	ALBI	On 04/05/2023			Index Future	1	540,000	0.00 Client	Buy
Total for ALBI Index Future						4	2,160,000	0.00	
12:57:49	GOVI	On 02/02/2023			GOVI	1	1,290,000	0.00 Member	Buy
12:57:49	GOVI	On 04/05/2023			GOVI	1	1,290,000	0.00 Member	Sell
12:58:34	GOVI	On 02/02/2023			GOVI	1	1,290,000	0.00 Member	Sell
12:58:34	GOVI	On 04/05/2023			GOVI	1	1,290,000	0.00 Member	Buy
13:00:00	GOVI	On 04/05/2023			GOVI	1	870,000	0.00 Member	Buy
13:00:00	GOVI	On 04/05/2023			GOVI	1	1,290,000	0.00 Member	Sell
13:00:20	GOVI	On 02/02/2023			GOVI	1	870,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:00:20	GOVI	On 02/02/2023			GOVI	1	1,290,000	0.00 Member	Buy
13:19:43	GOVI	On 02/02/2023			GOVI	1	870,000	0.00 Client	Sell
13:19:43	GOVI	On 02/02/2023			GOVI	1	110,000	0.00 Member	Buy
13:19:43	GOVI	On 02/02/2023			GOVI	1	110,000	0.00 Member	Sell
13:19:43	GOVI	On 02/02/2023			GOVI	1	310,000	0.00 Member	Buy
13:19:43	GOVI	On 02/02/2023			GOVI	1	310,000	0.00 Member	Sell
13:19:43	GOVI	On 02/02/2023			GOVI	1	870,000	0.00 Member	Buy
13:19:43	GOVI	On 02/02/2023			GOVI	1	310,000	0.00 Client	Sell
13:19:43	GOVI	On 02/02/2023			GOVI	1	110,000	0.00 Client	Sell
13:20:43	GOVI	On 04/05/2023			GOVI	1	870,000	0.00 Client	Buy
13:20:43	GOVI	On 04/05/2023			GOVI	1	110,000	0.00 Member	Buy
13:20:43	GOVI	On 04/05/2023			GOVI	1	310,000	0.00 Member	Sell
13:20:43	GOVI	On 04/05/2023			GOVI	1	310,000	0.00 Client	Buy
13:20:43	GOVI	On 04/05/2023			GOVI	1	310,000	0.00 Member	Buy
13:20:43	GOVI	On 04/05/2023			GOVI	1	110,000	0.00 Member	Sell
13:20:43	GOVI	On 04/05/2023			GOVI	1	110,000	0.00 Client	Buy
13:20:43	GOVI	On 04/05/2023			GOVI	1	870,000	0.00 Member	Sell
Total for GOVI GOVI						24	15,480,000	0.00	
14:12:31	IGOV	On 02/02/2023			Index Future	1	130,000	0.00 Member	Sell
14:12:31	IGOV	On 04/05/2023			Index Future	1	130,000	0.00 Member	Buy
15:06:53	IGOV	On 02/02/2023			Index Future	1	130,000	0.00 Client	Buy
15:07:19	IGOV	On 04/05/2023			Index Future	1	130,000	0.00 Client	Sell
Total for IGOV Index Future						4	520,000	0.00	
12:05:29	R186	On 04/05/2023			Bond Future	1	37,700,000	0.00 Member	Sell
13:31:15	R186	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	800,000	0.00 Member	Sell
13:32:02	R186	On 04/05/2023			Bond Future	1	800,000	0.00 Client	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Sell
13:32:02	R186	On 04/05/2023			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:32:02	R186	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
13:32:02	R186	On 04/05/2023			Bond Future	1	35,000,000	0.00 Client	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	400,000	0.00 Member	Buy
13:32:02	R186	On 04/05/2023			Bond Future	1	35,000,000	0.00 Member	Sell
Total for R186 Bond Future						13	150,800,000	0.00	
12:05:29	R2030	On 04/05/2023			Bond Future	1	309,800,000	0.00 Member	Sell
13:24:52	R2030	On 02/02/2023			Bond Future	1	10,000,000	0.00 Member	Buy
13:30:43	R2030	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	170,800,000	0.00 Member	Sell
13:32:52	R2030	On 04/05/2023			Bond Future	1	170,800,000	0.00 Member	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	114,800,000	0.00 Member	Sell
13:32:52	R2030	On 04/05/2023			Bond Future	1	114,800,000	0.00 Member	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	10,800,000	0.00 Member	Sell
13:32:52	R2030	On 04/05/2023			Bond Future	1	10,800,000	0.00 Member	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	7,200,000	0.00 Member	Sell
13:32:52	R2030	On 04/05/2023			Bond Future	1	7,200,000	0.00 Member	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	4,300,000	0.00 Member	Sell
13:32:52	R2030	On 04/05/2023			Bond Future	1	1,900,000	0.00 Client	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	1,900,000	0.00 Member	Sell
13:32:52	R2030	On 04/05/2023			Bond Future	1	4,300,000	0.00 Member	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	170,800,000	0.00 Client	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	114,800,000	0.00 Client	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	7,200,000	0.00 Client	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	4,300,000	0.00 Client	Buy
13:32:52	R2030	On 04/05/2023			Bond Future	1	10,800,000	0.00 Client	Buy
13:33:44	R2030	On 02/02/2023			Bond Future	1	10,000,000	0.00 Client	Sell
16:00:01	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Sell
16:00:01	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Buy
16:30:26	R2030	On 03/08/2023			Bond Future	1	200,000,000	0.00 Member	Sell
16:30:26	R2030	On 03/08/2023			Bond Future	1	200,000,000	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						25	2,059,200,000	0.00	
12:20:34	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Sell
12:20:34	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
12:45:45	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Client	Sell
12:45:45	R2032	On 02/02/2023			Bond Future	1	900,000	0.00 Member	Buy
Total for R2032 Bond Future						4	3,600,000	0.00	
16:01:01	R2035	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:01:01	R2035	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Buy
16:30:33	R2035	On 03/08/2023			Bond Future	1	150,000,000	0.00 Member	Sell
16:30:33	R2035	On 03/08/2023			Bond Future	1	150,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	600,000,000	0.00	
16:40:34	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
16:40:34	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Sell
17:09:48	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Client	Sell
17:09:48	R2037	On 04/05/2023			Bond Future	1	200,000	0.00 Member	Buy
Total for R2037 Bond Future						4	800,000	0.00	
15:59:01	R2040	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Sell
15:59:01	R2040	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Buy
16:30:12	R2040	On 03/08/2023			Bond Future	1	500,000,000	0.00 Member	Sell
16:30:12	R2040	On 03/08/2023			Bond Future	1	500,000,000	0.00 Client	Buy
16:40:34	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
16:40:34	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
17:08:47	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
17:08:47	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						8	2,001,200,000	0.00	
10:36:18	R2048	On 02/11/2023			Bond Future	1	1,300,000,000	0.00 Member	Buy
10:36:18	R2048	On 01/02/2024			Bond Future	1	1,300,000,000	0.00 Member	Sell
10:36:18	R2048	On 01/02/2024			Bond Future	1	1,300,000,000	0.00 Member	Buy
10:36:18	R2048	On 02/11/2023			Bond Future	1	1,300,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	5,200,000,000	0.00	
Grand Total for all Instruments						94	10,033,760,000	0.00	