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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:54:20	GOVI	On 02/02/2023		GOVI	1	170,000	0.00 Member	Sell
16:54:20	GOVI	On 04/05/2023		GOVI	1	170,000	0.00 Member	Buy
16:54:20	GOVI	On 04/05/2023		GOVI	1	170,000	0.00 Member	Sell
16:54:20	GOVI	On 02/02/2023		GOVI	1	170,000	0.00 Member	Buy
17:08:18	GOVI	On 02/02/2023		GOVI	1	170,000	0.00 Member	Buy
17:08:18	GOVI	On 02/02/2023		GOVI	1	170,000	0.00 Client	Sell
17:11:44	GOVI	On 04/05/2023		GOVI	1	170,000	0.00 Member	Sell
17:11:44	GOVI	On 04/05/2023		GOVI	1	170,000	0.00 Client	Buy
Total for GOVI GOVI					8	1,360,000	0.00	
10:50:59	I2025	On 02/02/2023		Bond Future	1	40,000,000	0.00 Member	Buy
12:25:07	I2025	On 02/02/2023		Bond Future	1	40,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						2	80,000,000	0.00	
16:03:46	IGOV	On 02/02/2023			Index Future	1	20,000	0.00 Member	Sell
16:03:46	IGOV	On 04/05/2023			Index Future	1	20,000	0.00 Member	Buy
16:03:46	IGOV	On 04/05/2023			Index Future	1	20,000	0.00 Member	Sell
16:03:46	IGOV	On 02/02/2023			Index Future	1	20,000	0.00 Member	Buy
16:10:19	IGOV	On 02/02/2023			Index Future	1	20,000	0.00 Member	Buy
16:10:19	IGOV	On 02/02/2023			Index Future	1	20,000	0.00 Client	Sell
16:11:42	IGOV	On 04/05/2023			Index Future	1	20,000	0.00 Member	Sell
16:11:42	IGOV	On 04/05/2023			Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future						8	160,000	0.00	
9:47:22	R186	On 02/02/2023			Bond Future	1	42,500,000	0.00 Member	Sell
9:47:22	R186	On 02/02/2023			Bond Future	1	42,500,000	0.00 Member	Buy
10:21:45	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
10:21:45	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
10:21:45	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
10:21:45	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
10:37:43	R186	On 02/02/2023			Bond Future	1	42,500,000	0.00 Member	Sell
10:37:43	R186	On 02/02/2023			Bond Future	1	42,500,000	0.00 Member	Buy
10:41:10	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
10:41:10	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
10:42:01	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Sell
10:42:01	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
13:48:51	R186	On 02/02/2023			Bond Future	1	42,500,000	0.00 Client	Sell
13:48:51	R186	On 02/02/2023			Bond Future	1	42,500,000	0.00 Member	Buy
13:49:49	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
13:49:49	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Buy
13:50:47	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Client	Sell
13:50:47	R186	On 04/05/2023			Bond Future	1	25,000,000	0.00 Member	Buy
16:09:28	R186	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Buy
16:26:10	R186	On 02/02/2023			Bond Future	1	15,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:02	R186	On 04/05/2023			Bond Future	1	224,500,000	0.00 Member	Sell
17:29:56	R186	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Sell
17:30:49	R186	On 04/05/2023			Bond Future	1	196,000,000	0.00 Client	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	8,000,000	0.00 Member	Sell
17:30:49	R186	On 04/05/2023			Bond Future	1	8,000,000	0.00 Client	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	2,000,000	0.00 Client	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	4,500,000	0.00 Client	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	4,500,000	0.00 Member	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	2,000,000	0.00 Member	Sell
17:30:49	R186	On 04/05/2023			Bond Future	1	14,000,000	0.00 Client	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	196,000,000	0.00 Member	Sell
17:30:49	R186	On 04/05/2023			Bond Future	1	196,000,000	0.00 Member	Buy
17:30:49	R186	On 04/05/2023			Bond Future	1	14,000,000	0.00 Member	Sell
17:36:11	R186	On 04/05/2023			Bond Future	1	41,600,000	0.00 Member	Buy
17:46:39	R186	On 04/05/2023			Bond Future	1	41,600,000	0.00 Member	Sell
17:47:03	R186	On 04/05/2023			Bond Future	1	41,600,000	0.00 Member	Buy
17:47:03	R186	On 04/05/2023			Bond Future	1	41,600,000	0.00 Client	Sell
Total for R186 Bond Future						40	1,649,400,000	0.00	
11:40:25	R197	On 02/02/2023			Bond Future	1	15,000,000	0.00 Member	Buy
12:52:36	R197	On 02/02/2023			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R197 Bond Future						2	30,000,000	0.00	
10:33:31	R2030	On 04/05/2023			Bond Future	1	5,500,000	0.00 Member	Sell
10:53:21	R2030	On 04/05/2023			Bond Future	1	5,500,000	0.00 Client	Buy
15:58:16	R2030	On 04/05/2023			Bond Future	1	17,900,000	0.00 Member	Buy
16:19:51	R2030	On 04/05/2023			Bond Future	1	17,900,000	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						4	46,800,000	0.00	
15:43:30	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Sell
15:43:30	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
16:00:35	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Member	Buy
16:00:35	R2032	On 04/05/2023			Bond Future	1	600,000	0.00 Client	Sell
Total for R2032 Bond Future						4	2,400,000	0.00	
12:07:34	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
12:07:34	R2035	On 03/08/2023			Bond Future	1	93,700,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	16,800,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	1,500,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	16,800,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	7,400,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	7,400,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	2,300,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	28,800,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	300,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	33,300,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	1,500,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	33,300,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	33,300,000	0.00 Member	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	28,800,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	28,800,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	300,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	2,300,000	0.00 Client	Buy
12:36:51	R2035	On 03/08/2023			Bond Future	1	2,000,000	0.00 Member	Sell
12:36:51	R2035	On 03/08/2023			Bond Future	1	16,800,000	0.00 Member	Sell
Total for R2035 Bond Future						34	374,800,000	0.00	
16:52:01	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Buy
16:52:01	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
17:08:24	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Member	Sell
17:08:24	R2044	On 04/05/2023			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						4	400,000	0.00	
Grand Total for all Instruments						106	2,185,320,000	0.00	