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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/07/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:33	ALBI	On 03/08/2023			Index Future	1	170,000	0.00 Member	Sell
16:52:33	ALBI	On 02/11/2023			Index Future	1	170,000	0.00 Member	Buy
16:55:02	ALBI	On 03/08/2023			Index Future	1	170,000	0.00 Client	Buy
16:55:21	ALBI	On 02/11/2023			Index Future	1	170,000	0.00 Client	Sell
Total for ALBI Index Future						4	680,000	0.00	
10:31:38	GOVI	On 03/08/2023			GOVI	1	4,300,000	0.00 Member	Buy
10:31:38	GOVI	On 02/11/2023			GOVI	1	4,300,000	0.00 Member	Sell
10:31:38	GOVI	On 02/11/2023			GOVI	1	4,300,000	0.00 Member	Buy
10:31:38	GOVI	On 03/08/2023			GOVI	1	4,300,000	0.00 Member	Sell
16:48:45	GOVI	On 03/08/2023			GOVI	1	4,300,000	0.00 Member	Buy
16:48:45	GOVI	On 03/08/2023			GOVI	1	4,300,000	0.00 Member	Sell
16:48:45	GOVI	On 03/08/2023			GOVI	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:45	GOVI	On 03/08/2023			GOVI	1	4,300,000	0.00 Member	Buy
Total for GOVI GOVI						8	34,400,000	0.00	
13:54:00	R186	On 03/08/2023			Bond Future	1	267,900,000	0.00 Member	Sell
13:54:00	R186	On 02/11/2023			Bond Future	1	267,900,000	0.00 Member	Buy
14:01:51	R186	On 03/08/2023			Bond Future	1	267,900,000	0.00 Member	Buy
14:02:45	R186	On 02/11/2023			Bond Future	1	267,900,000	0.00 Member	Sell
14:03:38	R186	On 03/08/2023			Bond Future	1	267,900,000	0.00 Member	Sell
14:03:38	R186	On 03/08/2023			Bond Future	1	267,900,000	0.00 Client	Buy
14:03:38	R186	On 02/11/2023			Bond Future	1	267,900,000	0.00 Member	Buy
14:03:38	R186	On 02/11/2023			Bond Future	1	267,900,000	0.00 Client	Sell
17:05:22	R186	On 02/11/2023			Bond Future	1	32,800,000	0.00 Member	Sell
17:10:09	R186	On 02/11/2023			Bond Future	1	32,800,000	0.00 Member	Buy
17:11:50	R186	On 02/11/2023			Bond Future	1	32,800,000	0.00 Member	Sell
17:11:50	R186	On 02/11/2023			Bond Future	1	32,800,000	0.00 Client	Buy
Total for R186 Bond Future						12	2,274,400,000	0.00	
15:58:16	R2030	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Buy
16:12:21	R2030	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Sell
16:14:39	R2030	On 02/11/2023			Bond Future	1	2,700,000	0.00 Client	Sell
16:14:39	R2030	On 02/11/2023			Bond Future	1	2,700,000	0.00 Member	Buy
16:34:14	R2030	On 02/11/2023			Bond Future	1	5,500,000	0.00 Member	Buy
17:08:19	R2030	On 02/11/2023			Bond Future	1	5,500,000	0.00 Member	Sell
17:08:52	R2030	On 02/11/2023			Bond Future	1	5,500,000	0.00 Member	Buy
17:08:52	R2030	On 02/11/2023			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R2030 Bond Future						8	32,800,000	0.00	
15:17:08	R2032	On 02/11/2023			Bond Future	1	463,600,000	0.00 Member	Sell
15:58:16	R2032	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy
16:12:02	R2032	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Sell
16:13:32	R2032	On 02/11/2023			Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:13:32	R2032	On 02/11/2023			Bond Future	1	1,400,000	0.00 Client	Sell
16:16:19	R2032	On 02/11/2023			Bond Future	1	71,000,000	0.00 Member	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	99,200,000	0.00 Member	Sell
16:19:21	R2032	On 02/11/2023			Bond Future	1	52,400,000	0.00 Member	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	71,000,000	0.00 Client	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	241,000,000	0.00 Client	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	241,000,000	0.00 Member	Sell
16:19:21	R2032	On 02/11/2023			Bond Future	1	99,200,000	0.00 Client	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	99,200,000	0.00 Member	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	241,000,000	0.00 Member	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	52,400,000	0.00 Member	Sell
16:19:21	R2032	On 02/11/2023			Bond Future	1	52,400,000	0.00 Client	Buy
16:19:21	R2032	On 02/11/2023			Bond Future	1	71,000,000	0.00 Member	Sell
Total for R2032 Bond Future						17	1,860,000,000	0.00	
11:11:05	R2035	On 03/08/2023			Bond Future	1	26,000,000	0.00 Member	Buy
12:01:53	R2035	On 03/08/2023			Bond Future	1	26,000,000	0.00 Member	Sell
12:03:44	R2035	On 03/08/2023			Bond Future	1	26,000,000	0.00 Member	Buy
12:03:44	R2035	On 03/08/2023			Bond Future	1	26,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	104,000,000	0.00	
16:58:03	R2037	On 02/11/2023			Bond Future	1	4,800,000	0.00 Member	Buy
17:08:56	R2037	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Sell
17:11:41	R2037	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Buy
17:11:41	R2037	On 02/11/2023			Bond Future	1	3,000,000	0.00 Member	Sell
17:11:41	R2037	On 02/11/2023			Bond Future	1	3,000,000	0.00 Client	Sell
17:11:41	R2037	On 02/11/2023			Bond Future	1	1,800,000	0.00 Member	Buy
17:11:41	R2037	On 02/11/2023			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2037 Bond Future						7	19,200,000	0.00	
11:11:05	R2040	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:28	R2040	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
12:03:34	R2040	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
12:03:34	R2040	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Buy
12:36:15	R2040	On 03/08/2023			Bond Future	1	17,000,000	0.00 Member	Sell
12:36:15	R2040	On 03/08/2023			Bond Future	1	213,700,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	11,400,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	5,800,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	9,200,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	26,800,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	3,700,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	26,800,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	12,200,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	12,200,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	9,800,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	2,900,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	2,900,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	9,800,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	12,200,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	3,700,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	5,800,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	3,200,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	3,200,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	11,400,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	11,400,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	5,800,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	9,800,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	26,800,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	9,200,000	0.00 Member	Buy
13:28:52	R2040	On 03/08/2023			Bond Future	1	12,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	12,800,000	0.00 Client	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	12,800,000	0.00 Member	Sell
13:28:52	R2040	On 03/08/2023			Bond Future	1	2,500,000	0.00 Client	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	5,400,000	0.00 Client	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	90,100,000	0.00 Member	Buy
13:28:53	R2040	On 03/08/2023			Bond Future	1	90,100,000	0.00 Client	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	5,400,000	0.00 Member	Buy
13:28:53	R2040	On 03/08/2023			Bond Future	1	5,400,000	0.00 Member	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	17,000,000	0.00 Member	Buy
13:28:53	R2040	On 03/08/2023			Bond Future	1	17,000,000	0.00 Client	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	90,100,000	0.00 Member	Sell
13:28:53	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Member	Buy
13:28:53	R2040	On 03/08/2023			Bond Future	1	900,000	0.00 Client	Sell
Total for R2040 Bond Future						50	1,054,800,000	0.00	
11:11:05	R2044	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Buy
12:00:50	R2044	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Sell
12:03:23	R2044	On 03/08/2023			Bond Future	1	25,000,000	0.00 Member	Buy
12:03:23	R2044	On 03/08/2023			Bond Future	1	25,000,000	0.00 Client	Sell
12:56:54	R2044	On 03/08/2023			Bond Future	1	38,000,000	0.00 Member	Buy
14:52:38	R2044	On 03/08/2023			Bond Future	1	4,100,000	0.00 Member	Sell
15:12:18	R2044	On 03/08/2023			Bond Future	1	31,500,000	0.00 Client	Sell
15:12:18	R2044	On 03/08/2023			Bond Future	1	4,100,000	0.00 Member	Buy
15:12:18	R2044	On 03/08/2023			Bond Future	1	4,100,000	0.00 Client	Sell
15:12:18	R2044	On 03/08/2023			Bond Future	1	31,500,000	0.00 Member	Buy
15:12:18	R2044	On 03/08/2023			Bond Future	1	2,400,000	0.00 Member	Buy
15:12:18	R2044	On 03/08/2023			Bond Future	1	2,400,000	0.00 Client	Sell
15:12:18	R2044	On 03/08/2023			Bond Future	1	31,500,000	0.00 Member	Sell
15:12:18	R2044	On 03/08/2023			Bond Future	1	2,400,000	0.00 Member	Sell
16:34:14	R2044	On 02/11/2023			Bond Future	1	4,200,000	0.00 Member	Buy
17:25:42	R2044	On 02/11/2023			Bond Future	1	4,200,000	0.00 Member	Sell
17:27:06	R2044	On 02/11/2023			Bond Future	1	4,200,000	0.00 Client	Sell
17:27:06	R2044	On 02/11/2023			Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						18	268,800,000	0.00	
12:56:54	R2048	On 03/08/2023			Bond Future	1	37,000,000	0.00 Member	Sell
14:51:31	R2048	On 02/11/2023			Bond Future	1	20,000,000	0.00 Client	Buy
14:51:31	R2048	On 02/11/2023			Bond Future	1	20,000,000	0.00 Client	Sell
14:52:15	R2048	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Buy
15:11:25	R2048	On 03/08/2023			Bond Future	1	30,600,000	0.00 Member	Buy
15:11:25	R2048	On 03/08/2023			Bond Future	1	2,400,000	0.00 Member	Sell
15:11:25	R2048	On 03/08/2023			Bond Future	1	2,400,000	0.00 Client	Buy
15:11:25	R2048	On 03/08/2023			Bond Future	1	2,400,000	0.00 Member	Buy
15:11:25	R2048	On 03/08/2023			Bond Future	1	4,000,000	0.00 Member	Sell
15:11:25	R2048	On 03/08/2023			Bond Future	1	30,600,000	0.00 Client	Buy
15:11:25	R2048	On 03/08/2023			Bond Future	1	4,000,000	0.00 Client	Buy
15:11:25	R2048	On 03/08/2023			Bond Future	1	30,600,000	0.00 Member	Sell
Total for R2048 Bond Future						12	188,000,000	0.00	
9:36:11	R209	On 03/08/2023			Bond Future	1	28,200,000	0.00 Member	Buy
9:36:11	R209	On 03/08/2023			Bond Future	1	28,200,000	0.00 Member	Sell
Total for R209 Bond Future						2	56,400,000	0.00	
Grand Total for all Instruments						142	5,893,480,000	0.00	