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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/01/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:32:34	GOVI	On 05/05/2022		GOVI	1	4,300,000	0.00 Member	Sell
9:32:34	GOVI	On 03/02/2022		GOVI	1	4,300,000	0.00 Member	Buy
9:32:34	GOVI	On 03/02/2022		GOVI	1	4,300,000	0.00 Member	Sell
9:32:34	GOVI	On 05/05/2022		GOVI	1	4,300,000	0.00 Member	Buy
11:27:39	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Member	Sell
11:43:42	GOVI	On 03/02/2022		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	17,220,000	0.00	
12:38:50	I2025	On 03/02/2022		Bond Future	1	50,900,000	0.00 Member	Buy
12:38:50	I2025	On 05/05/2022		Bond Future	1	50,900,000	0.00 Member	Sell
12:38:50	I2025	On 05/05/2022		Bond Future	1	50,900,000	0.00 Member	Buy
12:38:50	I2025	On 03/02/2022		Bond Future	1	50,900,000	0.00 Member	Sell
13:30:46	I2025	On 03/02/2022		Bond Future	1	50,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:30:46	I2025	On 03/02/2022			Bond Future	1	50,900,000	0.00 Client	Sell
13:30:56	I2025	On 05/05/2022			Bond Future	1	50,900,000	0.00 Member	Sell
13:30:56	I2025	On 05/05/2022			Bond Future	1	50,900,000	0.00 Client	Buy
Total for I2025 Bond Future						8	407,200,000	0.00	
12:38:50	I2029	On 03/02/2022			Bond Future	1	160,800,000	0.00 Member	Buy
12:38:50	I2029	On 05/05/2022			Bond Future	1	160,800,000	0.00 Member	Sell
12:38:50	I2029	On 03/02/2022			Bond Future	1	17,800,000	0.00 Member	Sell
12:38:50	I2029	On 05/05/2022			Bond Future	1	17,800,000	0.00 Member	Buy
13:33:04	I2029	On 03/02/2022			Bond Future	1	90,500,000	0.00 Member	Sell
13:33:04	I2029	On 03/02/2022			Bond Future	1	52,500,000	0.00 Member	Buy
13:33:04	I2029	On 03/02/2022			Bond Future	1	52,500,000	0.00 Member	Sell
13:33:04	I2029	On 03/02/2022			Bond Future	1	90,500,000	0.00 Client	Sell
13:33:04	I2029	On 03/02/2022			Bond Future	1	52,500,000	0.00 Client	Sell
13:33:04	I2029	On 03/02/2022			Bond Future	1	90,500,000	0.00 Member	Buy
13:33:04	I2029	On 03/02/2022			Bond Future	1	17,800,000	0.00 Member	Buy
13:33:04	I2029	On 03/02/2022			Bond Future	1	17,800,000	0.00 Client	Sell
13:33:15	I2029	On 05/05/2022			Bond Future	1	17,800,000	0.00 Client	Buy
13:33:15	I2029	On 05/05/2022			Bond Future	1	90,500,000	0.00 Member	Sell
13:33:15	I2029	On 05/05/2022			Bond Future	1	90,500,000	0.00 Member	Buy
13:33:15	I2029	On 05/05/2022			Bond Future	1	52,500,000	0.00 Member	Sell
13:33:15	I2029	On 05/05/2022			Bond Future	1	52,500,000	0.00 Member	Buy
13:33:15	I2029	On 05/05/2022			Bond Future	1	17,800,000	0.00 Member	Sell
13:33:15	I2029	On 05/05/2022			Bond Future	1	90,500,000	0.00 Client	Buy
13:33:15	I2029	On 05/05/2022			Bond Future	1	52,500,000	0.00 Client	Buy
Total for I2029 Bond Future						20	1,286,400,000	0.00	
12:38:50	I2033	On 03/02/2022			Bond Future	1	46,700,000	0.00 Member	Buy
12:38:50	I2033	On 05/05/2022			Bond Future	1	46,700,000	0.00 Member	Sell
12:38:50	I2033	On 05/05/2022			Bond Future	1	46,700,000	0.00 Member	Buy
12:38:50	I2033	On 03/02/2022			Bond Future	1	46,700,000	0.00 Member	Sell
13:37:36	I2033	On 03/02/2022			Bond Future	1	46,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:37:36	I2033	On 03/02/2022			Bond Future	1	46,700,000	0.00 Member	Buy
13:37:49	I2033	On 05/05/2022			Bond Future	1	46,700,000	0.00 Member	Sell
13:37:49	I2033	On 05/05/2022			Bond Future	1	46,700,000	0.00 Client	Buy
Total for I2033 Bond Future						8	373,600,000	0.00	
12:38:50	I2038	On 03/02/2022			Bond Future	1	63,100,000	0.00 Member	Buy
12:38:50	I2038	On 05/05/2022			Bond Future	1	63,100,000	0.00 Member	Sell
12:38:50	I2038	On 03/02/2022			Bond Future	1	63,100,000	0.00 Member	Sell
12:38:50	I2038	On 05/05/2022			Bond Future	1	63,100,000	0.00 Member	Buy
13:41:12	I2038	On 03/02/2022			Bond Future	1	63,100,000	0.00 Member	Buy
13:41:12	I2038	On 03/02/2022			Bond Future	1	63,100,000	0.00 Client	Sell
13:41:18	I2038	On 05/05/2022			Bond Future	1	63,100,000	0.00 Member	Sell
13:41:18	I2038	On 05/05/2022			Bond Future	1	63,100,000	0.00 Client	Buy
Total for I2038 Bond Future						8	504,800,000	0.00	
12:38:50	I2046	On 03/02/2022			Bond Future	1	451,700,000	0.00 Member	Buy
12:38:50	I2046	On 05/05/2022			Bond Future	1	451,700,000	0.00 Member	Sell
12:38:50	I2046	On 05/05/2022			Bond Future	1	46,600,000	0.00 Member	Buy
12:38:50	I2046	On 03/02/2022			Bond Future	1	46,600,000	0.00 Member	Sell
13:42:15	I2046	On 03/02/2022			Bond Future	1	405,100,000	0.00 Member	Sell
13:42:15	I2046	On 03/02/2022			Bond Future	1	405,100,000	0.00 Member	Buy
13:42:15	I2046	On 03/02/2022			Bond Future	1	405,100,000	0.00 Client	Sell
13:42:15	I2046	On 03/02/2022			Bond Future	1	46,600,000	0.00 Member	Buy
13:42:15	I2046	On 03/02/2022			Bond Future	1	46,600,000	0.00 Client	Sell
13:42:23	I2046	On 05/05/2022			Bond Future	1	46,600,000	0.00 Client	Buy
13:42:23	I2046	On 05/05/2022			Bond Future	1	405,100,000	0.00 Member	Sell
13:42:23	I2046	On 05/05/2022			Bond Future	1	405,100,000	0.00 Client	Buy
13:42:23	I2046	On 05/05/2022			Bond Future	1	405,100,000	0.00 Member	Buy
13:42:23	I2046	On 05/05/2022			Bond Future	1	46,600,000	0.00 Member	Sell
Total for I2046 Bond Future						14	3,613,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:38:50	I2050	On 03/02/2022			Bond Future	1	36,200,000	0.00 Member	Buy
12:38:50	I2050	On 05/05/2022			Bond Future	1	36,200,000	0.00 Member	Sell
12:38:50	I2050	On 05/05/2022			Bond Future	1	36,200,000	0.00 Member	Buy
12:38:50	I2050	On 03/02/2022			Bond Future	1	36,200,000	0.00 Member	Sell
12:43:46	I2050	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
12:43:46	I2050	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
12:48:07	I2050	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
12:48:07	I2050	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Buy
13:43:47	I2050	On 03/02/2022			Bond Future	1	36,200,000	0.00 Member	Buy
13:43:47	I2050	On 03/02/2022			Bond Future	1	36,200,000	0.00 Client	Sell
13:43:55	I2050	On 05/05/2022			Bond Future	1	36,200,000	0.00 Member	Sell
13:43:55	I2050	On 05/05/2022			Bond Future	1	36,200,000	0.00 Client	Buy
Total for I2050 Bond Future						12	312,000,000	0.00	
17:22:18	R186	On 03/02/2022			Bond Future	1	295,500,000	0.00 Member	Buy
17:22:18	R186	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	1,500,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	700,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	5,000,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	5,000,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	5,300,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	5,300,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	700,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	1,500,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	5,300,000	0.00 Member	Sell
17:49:46	R186	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
17:49:46	R186	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	1,900,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	900,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	900,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	9,300,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	9,300,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	1,900,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	15,800,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	15,800,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	29,500,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	17,600,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	6,100,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	6,100,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	2,500,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	2,500,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	7,200,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	99,400,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	22,300,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	15,800,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	29,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	6,100,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	23,200,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	22,300,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	5,600,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	22,300,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	5,600,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	29,500,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	99,400,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	23,200,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	7,200,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	17,600,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	17,600,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	99,400,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	4,200,000	0.00 Member	Buy
17:49:47	R186	On 03/02/2022			Bond Future	1	4,200,000	0.00 Client	Sell
17:49:47	R186	On 03/02/2022			Bond Future	1	16,300,000	0.00 Member	Sell
Total for R186 Bond Future						73	1,182,000,000	0.00	
12:38:50	R197	On 05/05/2022			Bond Future	1	23,900,000	0.00 Member	Sell
12:38:50	R197	On 03/02/2022			Bond Future	1	23,900,000	0.00 Member	Buy
12:38:50	R197	On 03/02/2022			Bond Future	1	23,900,000	0.00 Member	Sell
12:38:50	R197	On 05/05/2022			Bond Future	1	23,900,000	0.00 Member	Buy
13:45:15	R197	On 03/02/2022			Bond Future	1	23,900,000	0.00 Member	Buy
13:45:15	R197	On 03/02/2022			Bond Future	1	23,900,000	0.00 Client	Sell
13:45:22	R197	On 05/05/2022			Bond Future	1	23,900,000	0.00 Member	Sell
13:45:22	R197	On 05/05/2022			Bond Future	1	23,900,000	0.00 Client	Buy
Total for R197 Bond Future						8	191,200,000	0.00	
12:38:50	R202	On 03/02/2022			Bond Future	1	73,300,000	0.00 Member	Buy
12:38:50	R202	On 05/05/2022			Bond Future	1	73,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	18,600,000	0.00 Member	Buy
17:47:16	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Buy
17:47:16	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Client	Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	2,900,000	0.00 Member	Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	14,300,000	0.00 Member	Buy
17:47:16	R2035	On 03/02/2022			Bond Future	1	14,300,000	0.00 Member	Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	25,300,000	0.00 Member	Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	25,300,000	0.00 Client	Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	25,300,000	0.00 Member	Buy
17:47:16	R2035	On 03/02/2022			Bond Future	1	18,600,000	0.00 Client	Sell
17:47:16	R2035	On 03/02/2022			Bond Future	1	14,300,000	0.00 Client	Sell
Total for R2035 Bond Future						13	244,400,000	0.00	
13:55:02	R209	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Buy
13:55:02	R209	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Sell
17:47:14	R209	On 03/02/2022			Bond Future	1	4,900,000	0.00 Member	Buy
17:47:14	R209	On 03/02/2022			Bond Future	1	4,900,000	0.00 Client	Sell
Total for R209 Bond Future						4	19,600,000	0.00	
12:38:50	R210	On 05/05/2022			Bond Future	1	88,300,000	0.00 Member	Sell
12:38:50	R210	On 03/02/2022			Bond Future	1	88,300,000	0.00 Member	Buy
12:38:50	R210	On 03/02/2022			Bond Future	1	9,700,000	0.00 Member	Sell
12:38:50	R210	On 05/05/2022			Bond Future	1	9,700,000	0.00 Member	Buy
13:48:43	R210	On 03/02/2022			Bond Future	1	50,400,000	0.00 Member	Sell
13:48:43	R210	On 03/02/2022			Bond Future	1	28,200,000	0.00 Member	Sell
13:48:43	R210	On 03/02/2022			Bond Future	1	50,400,000	0.00 Client	Sell
13:48:43	R210	On 03/02/2022			Bond Future	1	50,400,000	0.00 Member	Buy
13:48:43	R210	On 03/02/2022			Bond Future	1	28,200,000	0.00 Member	Buy
13:48:43	R210	On 03/02/2022			Bond Future	1	9,700,000	0.00 Member	Buy
13:48:43	R210	On 03/02/2022			Bond Future	1	9,700,000	0.00 Client	Sell
13:48:43	R210	On 03/02/2022			Bond Future	1	28,200,000	0.00 Client	Sell
13:48:50	R210	On 05/05/2022			Bond Future	1	50,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:48:50	R210	On 05/05/2022			Bond Future	1	28,200,000	0.00 Member	Sell
13:48:50	R210	On 05/05/2022			Bond Future	1	9,700,000	0.00 Member	Sell
13:48:50	R210	On 05/05/2022			Bond Future	1	9,700,000	0.00 Client	Buy
13:48:50	R210	On 05/05/2022			Bond Future	1	28,200,000	0.00 Client	Buy
13:48:50	R210	On 05/05/2022			Bond Future	1	50,400,000	0.00 Member	Buy
13:48:50	R210	On 05/05/2022			Bond Future	1	28,200,000	0.00 Member	Buy
13:48:50	R210	On 05/05/2022			Bond Future	1	50,400,000	0.00 Client	Buy
Total for R210 Bond Future						20	706,400,000	0.00	
Grand Total for all Instruments						222	12,140,820,000	0.00	