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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/07/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:55	GOVI	On 04/08/2022		GOVI	1	560,000	0.00 Member	Buy
13:25:55	GOVI	On 04/08/2022		GOVI	1	230,000	0.00 Member	Sell
14:51:28	GOVI	On 04/08/2022		GOVI	1	70,000	0.00 Member	Sell
14:51:28	GOVI	On 04/08/2022		GOVI	1	70,000	0.00 Member	Buy
14:51:28	GOVI	On 04/08/2022		GOVI	1	70,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	60,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022		GOVI	1	10,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	30,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	30,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022		GOVI	1	60,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	60,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	60,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	60,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022		GOVI	1	30,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	50,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	30,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022			GOVI	1	30,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Member	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	30,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022			GOVI	1	10,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	50,000	0.00 Client	Sell
14:51:29	GOVI	On 04/08/2022			GOVI	1	60,000	0.00 Member	Buy
14:51:29	GOVI	On 04/08/2022			GOVI	1	50,000	0.00 Member	Buy
Total for GOVI GOVI						29	1,780,000	0.00	
10:54:09	I2025	On 04/08/2022			Bond Future	1	7,000,000	0.00 Member	Sell
11:44:32	I2025	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Buy
11:45:12	I2025	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
11:45:12	I2025	On 04/08/2022			Bond Future	1	3,900,000	0.00 Client	Buy
11:45:12	I2025	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Buy
11:45:12	I2025	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Buy
11:45:12	I2025	On 04/08/2022			Bond Future	1	3,100,000	0.00 Member	Sell
Total for I2025 Bond Future						7	28,000,000	0.00	
13:23:37	I2050	On 04/08/2022			Bond Future	1	1,900,000	0.00 Member	Sell
13:23:37	I2050	On 03/08/2023			Bond Future	1	1,900,000	0.00 Member	Buy
13:32:37	I2050	On 03/08/2023			Bond Future	1	1,900,000	0.00 Client	Sell
13:33:01	I2050	On 04/08/2022			Bond Future	1	1,900,000	0.00 Client	Buy
Total for I2050 Bond Future						4	7,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:58:50	R186	On 04/08/2022			Bond Future	1	118,300,000	0.00 Member	Sell
10:17:07	R186	On 04/08/2022			Bond Future	1	200,000,000	0.00 Member	Sell
10:19:00	R186	On 04/08/2022			Bond Future	1	100,000,000	0.00 Member	Sell
10:51:14	R186	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	39,900,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	39,900,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	39,900,000	0.00 Client	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	69,300,000	0.00 Client	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	69,300,000	0.00 Member	Sell
10:52:22	R186	On 04/08/2022			Bond Future	1	69,300,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
10:52:22	R186	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
11:24:11	R186	On 04/08/2022			Bond Future	1	4,500,000	0.00 Member	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	67,500,000	0.00 Member	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	4,500,000	0.00 Client	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	117,100,000	0.00 Member	Sell
11:25:26	R186	On 04/08/2022			Bond Future	1	117,100,000	0.00 Member	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Sell
11:25:26	R186	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	117,100,000	0.00 Client	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	4,400,000	0.00 Client	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	4,500,000	0.00 Member	Sell
11:25:26	R186	On 04/08/2022			Bond Future	1	67,500,000	0.00 Client	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	6,500,000	0.00 Client	Buy
11:25:26	R186	On 04/08/2022			Bond Future	1	67,500,000	0.00 Member	Sell
11:25:26	R186	On 04/08/2022			Bond Future	1	6,500,000	0.00 Member	Sell
11:37:27	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	33,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:38:24	R186	On 04/08/2022			Bond Future	1	33,800,000	0.00 Member	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	3,200,000	0.00 Member	Sell
11:38:24	R186	On 04/08/2022			Bond Future	1	58,600,000	0.00 Member	Sell
11:38:24	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
11:38:24	R186	On 04/08/2022			Bond Future	1	58,600,000	0.00 Client	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
11:38:24	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	58,600,000	0.00 Member	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	3,200,000	0.00 Member	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	33,800,000	0.00 Client	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
11:38:24	R186	On 04/08/2022			Bond Future	1	3,200,000	0.00 Client	Buy
13:23:37	R186	On 04/08/2022			Bond Future	1	200,000,000	0.00 Member	Sell
14:56:53	R186	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	4,300,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	14,100,000	0.00 Member	Sell
15:07:28	R186	On 04/08/2022			Bond Future	1	14,100,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	66,800,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	6,400,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	23,000,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	81,900,000	0.00 Member	Sell
15:07:28	R186	On 04/08/2022			Bond Future	1	81,900,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Sell
15:07:28	R186	On 04/08/2022			Bond Future	1	66,800,000	0.00 Member	Sell
15:07:28	R186	On 04/08/2022			Bond Future	1	66,800,000	0.00 Member	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	6,400,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	14,100,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	3,500,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:07:28	R186	On 04/08/2022			Bond Future	1	23,000,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	81,900,000	0.00 Client	Buy
15:07:28	R186	On 04/08/2022			Bond Future	1	23,000,000	0.00 Member	Sell
15:07:28	R186	On 04/08/2022			Bond Future	1	6,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						70	2,473,200,000	0.00	
14:52:59	R2023	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Buy
14:52:59	R2023	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
14:53:26	R2023	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
14:53:26	R2023	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Sell
14:53:41	R2023	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
14:53:41	R2023	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Buy
15:34:11	R2023	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Buy
15:34:11	R2023	On 04/08/2022			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R2023 Bond Future						8	16,000,000	0.00	
9:39:25	R2040	On 04/08/2022			Bond Future	1	111,000,000	0.00 Member	Sell
11:33:13	R2040	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Buy
11:34:03	R2040	On 04/08/2022			Bond Future	1	82,100,000	0.00 Member	Buy
11:34:03	R2040	On 04/08/2022			Bond Future	1	7,800,000	0.00 Member	Sell
11:34:03	R2040	On 04/08/2022			Bond Future	1	7,800,000	0.00 Client	Buy
11:34:03	R2040	On 04/08/2022			Bond Future	1	82,100,000	0.00 Client	Buy
11:34:03	R2040	On 04/08/2022			Bond Future	1	7,800,000	0.00 Member	Buy
11:34:03	R2040	On 04/08/2022			Bond Future	1	17,600,000	0.00 Member	Sell
11:34:03	R2040	On 04/08/2022			Bond Future	1	17,600,000	0.00 Member	Buy
11:34:03	R2040	On 04/08/2022			Bond Future	1	82,100,000	0.00 Member	Sell
11:34:03	R2040	On 04/08/2022			Bond Future	1	17,600,000	0.00 Client	Buy
11:34:04	R2040	On 04/08/2022			Bond Future	1	3,500,000	0.00 Client	Buy
11:34:04	R2040	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R2040 Bond Future						13	444,000,000	0.00	
13:16:57	R2048	On 03/11/2022			Bond Future	1	595,900,000	0.00 Member	Sell
13:16:57	R2048	On 03/11/2022			Bond Future	1	246,700,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	71,700,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	71,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	64,900,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	9,000,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	52,200,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	64,900,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	63,800,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	63,800,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	63,800,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	52,200,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	16,200,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	10,500,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	52,200,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	33,300,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	33,300,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	33,300,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	10,500,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	27,600,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	27,600,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	16,200,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	16,200,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	27,600,000	0.00 Member	Sell
14:59:36	R2048	On 03/11/2022			Bond Future	1	64,900,000	0.00 Client	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	71,700,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	10,500,000	0.00 Member	Buy
14:59:36	R2048	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
Total for R2048 Bond Future						29	1,890,200,000	0.00	
9:39:25	R213	On 04/08/2022			Bond Future	1	11,000,000	0.00 Member	Sell
11:41:38	R213	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Buy
11:42:22	R213	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
11:42:22	R213	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy
11:42:22	R213	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Buy
11:42:22	R213	On 04/08/2022			Bond Future	1	6,900,000	0.00 Member	Sell
11:42:22	R213	On 04/08/2022			Bond Future	1	6,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:22	R213	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Buy
11:42:22	R213	On 04/08/2022			Bond Future	1	2,100,000	0.00 Member	Sell
11:42:22	R213	On 04/08/2022			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R213 Bond Future						10	44,000,000	0.00	
8:58:50	R214	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
10:54:22	R214	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
10:54:43	R214	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
10:54:43	R214	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R214 Bond Future						4	7,200,000	0.00	
Grand Total for all Instruments						174	4,911,980,000	0.00	