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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/10/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:34:25	ES42	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
12:34:25	ES42	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Buy
12:34:25	ES42	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Sell
12:34:25	ES42	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
13:50:11	ES42	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Buy
13:50:11	ES42	On 03/02/2022		Bond Future	1	800,000	0.00 Client	Sell
13:51:19	ES42	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
13:51:19	ES42	On 05/05/2022		Bond Future	1	200,000	0.00 Client	Sell
Total for ES42 Bond Future					8	4,000,000	0.00	
14:14:06	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Member	Buy
14:31:55	GOVI	On 04/11/2021		GOVI	1	10,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI					2	20,000	0.00	
8:40:25	I2029	On 04/11/2021		Bond Future	1	2,000,000	0.00 Member	Sell
10:37:49	I2029	On 04/11/2021		Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2029 Bond Future					2	4,000,000	0.00	
13:11:02	R186	On 05/05/2022		Bond Future	1	700,000	0.00 Member	Sell
13:11:02	R186	On 03/02/2022		Bond Future	1	2,400,000	0.00 Member	Sell
13:11:02	R186	On 03/02/2022		Bond Future	1	2,400,000	0.00 Member	Buy
13:11:02	R186	On 05/05/2022		Bond Future	1	700,000	0.00 Member	Buy
13:56:11	R186	On 03/02/2022		Bond Future	1	2,400,000	0.00 Member	Sell
13:56:11	R186	On 03/02/2022		Bond Future	1	2,400,000	0.00 Client	Buy
13:57:07	R186	On 05/05/2022		Bond Future	1	700,000	0.00 Client	Buy
13:57:07	R186	On 05/05/2022		Bond Future	1	700,000	0.00 Member	Sell
15:00:27	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Member	Sell
15:00:27	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Member	Buy
15:06:53	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Member	Sell
15:06:53	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Member	Buy
15:07:48	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Member	Buy
15:07:48	R186	On 04/11/2021		Bond Future	1	15,000,000	0.00 Client	Sell
Total for R186 Bond Future					14	102,400,000	0.00	
12:16:29	R2023	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
12:16:29	R2023	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Sell
12:16:29	R2023	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Buy
12:16:29	R2023	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
13:31:32	R2023	On 03/02/2022		Bond Future	1	800,000	0.00 Member	Sell
13:31:32	R2023	On 03/02/2022		Bond Future	1	800,000	0.00 Client	Buy
13:32:39	R2023	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
13:32:39	R2023	On 05/05/2022		Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						8	4,000,000	0.00	
10:56:43	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
10:57:28	R2030	On 04/11/2021			Bond Future	1	9,300,000	0.00 Member	Buy
10:57:28	R2030	On 04/11/2021			Bond Future	1	9,300,000	0.00 Client	Sell
10:57:53	R2030	On 04/11/2021			Bond Future	1	8,300,000	0.00 Member	Buy
10:57:53	R2030	On 04/11/2021			Bond Future	1	8,300,000	0.00 Client	Sell
10:58:07	R2030	On 04/11/2021			Bond Future	1	8,000,000	0.00 Member	Buy
10:58:07	R2030	On 04/11/2021			Bond Future	1	8,000,000	0.00 Client	Sell
10:58:27	R2030	On 04/11/2021			Bond Future	1	39,900,000	0.00 Member	Buy
10:58:27	R2030	On 04/11/2021			Bond Future	1	39,900,000	0.00 Client	Sell
10:58:44	R2030	On 04/11/2021			Bond Future	1	329,500,000	0.00 Member	Buy
10:58:44	R2030	On 04/11/2021			Bond Future	1	329,500,000	0.00 Client	Sell
10:59:09	R2030	On 04/11/2021			Bond Future	1	62,900,000	0.00 Member	Buy
10:59:09	R2030	On 04/11/2021			Bond Future	1	62,900,000	0.00 Client	Sell
10:59:28	R2030	On 04/11/2021			Bond Future	1	162,900,000	0.00 Member	Buy
10:59:28	R2030	On 04/11/2021			Bond Future	1	162,900,000	0.00 Client	Sell
10:59:47	R2030	On 04/11/2021			Bond Future	1	114,300,000	0.00 Client	Sell
10:59:47	R2030	On 04/11/2021			Bond Future	1	114,300,000	0.00 Member	Buy
11:00:04	R2030	On 04/11/2021			Bond Future	1	35,900,000	0.00 Client	Sell
11:00:04	R2030	On 04/11/2021			Bond Future	1	35,900,000	0.00 Member	Buy
11:00:18	R2030	On 04/11/2021			Bond Future	1	62,000,000	0.00 Client	Sell
11:00:18	R2030	On 04/11/2021			Bond Future	1	62,000,000	0.00 Member	Buy
11:00:40	R2030	On 04/11/2021			Bond Future	1	31,500,000	0.00 Member	Buy
11:00:40	R2030	On 04/11/2021			Bond Future	1	31,500,000	0.00 Client	Sell
11:00:56	R2030	On 04/11/2021			Bond Future	1	21,400,000	0.00 Client	Sell
11:00:56	R2030	On 04/11/2021			Bond Future	1	21,400,000	0.00 Member	Buy
11:01:11	R2030	On 04/11/2021			Bond Future	1	1,200,000	0.00 Member	Buy
11:01:11	R2030	On 04/11/2021			Bond Future	1	1,200,000	0.00 Client	Sell
11:01:46	R2030	On 04/11/2021			Bond Future	1	96,500,000	0.00 Client	Sell
11:01:46	R2030	On 04/11/2021			Bond Future	1	96,500,000	0.00 Member	Buy
11:02:05	R2030	On 04/11/2021			Bond Future	1	21,900,000	0.00 Member	Buy
11:02:05	R2030	On 04/11/2021			Bond Future	1	21,900,000	0.00 Client	Sell
11:02:28	R2030	On 04/11/2021			Bond Future	1	278,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:28	R2030	On 04/11/2021			Bond Future	1	278,000,000	0.00 Client	Sell
11:02:45	R2030	On 04/11/2021			Bond Future	1	95,900,000	0.00 Client	Sell
11:02:45	R2030	On 04/11/2021			Bond Future	1	95,900,000	0.00 Member	Buy
11:03:04	R2030	On 04/11/2021			Bond Future	1	90,200,000	0.00 Member	Buy
11:03:04	R2030	On 04/11/2021			Bond Future	1	90,200,000	0.00 Client	Sell
11:03:26	R2030	On 04/11/2021			Bond Future	1	484,700,000	0.00 Client	Sell
11:03:26	R2030	On 04/11/2021			Bond Future	1	484,700,000	0.00 Member	Buy
11:04:27	R2030	On 04/11/2021			Bond Future	1	51,500,000	0.00 Member	Buy
11:04:27	R2030	On 04/11/2021			Bond Future	1	51,500,000	0.00 Client	Sell
11:04:44	R2030	On 04/11/2021			Bond Future	1	44,300,000	0.00 Member	Buy
11:04:44	R2030	On 04/11/2021			Bond Future	1	44,300,000	0.00 Client	Sell
11:05:00	R2030	On 04/11/2021			Bond Future	1	16,400,000	0.00 Member	Buy
11:05:00	R2030	On 04/11/2021			Bond Future	1	16,400,000	0.00 Client	Sell
11:05:16	R2030	On 04/11/2021			Bond Future	1	12,400,000	0.00 Member	Buy
11:05:16	R2030	On 04/11/2021			Bond Future	1	12,400,000	0.00 Client	Sell
11:05:31	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:05:31	R2030	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Sell
11:05:47	R2030	On 04/11/2021			Bond Future	1	15,800,000	0.00 Member	Buy
11:05:47	R2030	On 04/11/2021			Bond Future	1	15,800,000	0.00 Client	Sell
11:06:09	R2030	On 04/11/2021			Bond Future	1	17,600,000	0.00 Client	Sell
11:06:09	R2030	On 04/11/2021			Bond Future	1	17,600,000	0.00 Member	Buy
11:06:46	R2030	On 04/11/2021			Bond Future	1	39,700,000	0.00 Member	Buy
11:06:46	R2030	On 04/11/2021			Bond Future	1	39,700,000	0.00 Client	Sell
11:07:11	R2030	On 04/11/2021			Bond Future	1	22,000,000	0.00 Member	Buy
11:07:11	R2030	On 04/11/2021			Bond Future	1	22,000,000	0.00 Client	Sell
11:07:36	R2030	On 04/11/2021			Bond Future	1	2,900,000	0.00 Client	Sell
11:07:36	R2030	On 04/11/2021			Bond Future	1	2,900,000	0.00 Member	Buy
11:07:57	R2030	On 04/11/2021			Bond Future	1	3,500,000	0.00 Client	Sell
11:07:57	R2030	On 04/11/2021			Bond Future	1	3,500,000	0.00 Member	Buy
11:08:14	R2030	On 04/11/2021			Bond Future	1	11,400,000	0.00 Member	Buy
11:08:14	R2030	On 04/11/2021			Bond Future	1	11,400,000	0.00 Client	Sell
11:08:35	R2030	On 04/11/2021			Bond Future	1	8,100,000	0.00 Member	Buy
11:08:35	R2030	On 04/11/2021			Bond Future	1	8,100,000	0.00 Client	Sell
11:09:00	R2030	On 04/11/2021			Bond Future	1	54,300,000	0.00 Member	Buy
11:09:00	R2030	On 04/11/2021			Bond Future	1	54,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:09:17	R2030	On 04/11/2021			Bond Future	1	19,400,000	0.00 Member	Buy
11:09:17	R2030	On 04/11/2021			Bond Future	1	19,400,000	0.00 Client	Sell
11:09:34	R2030	On 04/11/2021			Bond Future	1	16,800,000	0.00 Member	Buy
11:09:34	R2030	On 04/11/2021			Bond Future	1	16,800,000	0.00 Client	Sell
11:09:50	R2030	On 04/11/2021			Bond Future	1	7,500,000	0.00 Member	Buy
11:09:50	R2030	On 04/11/2021			Bond Future	1	7,500,000	0.00 Client	Sell
12:05:35	R2030	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
12:16:29	R2030	On 05/05/2022			Bond Future	1	11,200,000	0.00 Member	Buy
12:16:29	R2030	On 03/02/2022			Bond Future	1	24,600,000	0.00 Member	Buy
12:16:29	R2030	On 03/02/2022			Bond Future	1	24,600,000	0.00 Member	Sell
12:16:29	R2030	On 05/05/2022			Bond Future	1	11,200,000	0.00 Member	Sell
13:33:59	R2030	On 03/02/2022			Bond Future	1	24,600,000	0.00 Member	Buy
13:33:59	R2030	On 03/02/2022			Bond Future	1	24,600,000	0.00 Client	Sell
13:35:33	R2030	On 05/05/2022			Bond Future	1	11,200,000	0.00 Member	Buy
13:35:33	R2030	On 05/05/2022			Bond Future	1	11,200,000	0.00 Client	Sell
15:39:21	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
15:51:14	R2030	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
Total for R2030 Bond Future						84	4,750,600,000	0.00	
12:34:25	R2032	On 03/02/2022			Bond Future	1	43,100,000	0.00 Member	Buy
12:34:25	R2032	On 05/05/2022			Bond Future	1	14,300,000	0.00 Member	Buy
12:34:25	R2032	On 03/02/2022			Bond Future	1	43,100,000	0.00 Member	Sell
12:34:25	R2032	On 05/05/2022			Bond Future	1	14,300,000	0.00 Member	Sell
13:36:52	R2032	On 03/02/2022			Bond Future	1	43,100,000	0.00 Member	Buy
13:36:52	R2032	On 03/02/2022			Bond Future	1	43,100,000	0.00 Client	Sell
13:38:45	R2032	On 05/05/2022			Bond Future	1	14,300,000	0.00 Member	Buy
13:38:45	R2032	On 05/05/2022			Bond Future	1	14,300,000	0.00 Client	Sell
15:35:26	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:35:26	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Buy
15:41:44	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:41:44	R2032	On 03/02/2022			Bond Future	1	3,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						12	243,600,000	0.00	
10:46:27	R2035	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
10:46:27	R2035	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Buy
11:12:02	R2035	On 03/02/2022			Bond Future	1	3,800,000	0.00 Member	Sell
11:12:02	R2035	On 03/02/2022			Bond Future	1	3,800,000	0.00 Client	Buy
12:34:25	R2035	On 03/02/2022			Bond Future	1	30,500,000	0.00 Member	Buy
12:34:25	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Buy
12:34:25	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Sell
12:34:25	R2035	On 03/02/2022			Bond Future	1	30,500,000	0.00 Member	Sell
13:39:55	R2035	On 03/02/2022			Bond Future	1	30,500,000	0.00 Member	Buy
13:39:55	R2035	On 03/02/2022			Bond Future	1	30,500,000	0.00 Client	Sell
13:41:08	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Member	Buy
13:41:08	R2035	On 05/05/2022			Bond Future	1	5,400,000	0.00 Client	Sell
Total for R2035 Bond Future						12	158,800,000	0.00	
10:56:43	R2037	On 04/11/2021			Bond Future	1	2,200,000	0.00 Member	Buy
11:30:44	R2037	On 04/11/2021			Bond Future	1	2,200,000	0.00 Client	Sell
12:12:05	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Member	Buy
14:20:50	R2037	On 03/02/2022			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R2037 Bond Future						4	7,000,000	0.00	
12:34:25	R2040	On 03/02/2022			Bond Future	1	15,700,000	0.00 Member	Buy
12:34:25	R2040	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
12:34:25	R2040	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
12:34:25	R2040	On 03/02/2022			Bond Future	1	15,700,000	0.00 Member	Sell
13:42:12	R2040	On 03/02/2022			Bond Future	1	15,700,000	0.00 Member	Buy
13:42:12	R2040	On 03/02/2022			Bond Future	1	15,700,000	0.00 Client	Sell
13:43:15	R2040	On 05/05/2022			Bond Future	1	5,200,000	0.00 Client	Sell
13:43:15	R2040	On 05/05/2022			Bond Future	1	5,200,000	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	83,600,000	0.00	
9:14:11	R2044	On 03/02/2022			Bond Future	1	24,300,000	0.00 Member	Sell
9:14:11	R2044	On 03/02/2022			Bond Future	1	24,300,000	0.00 Client	Buy
12:34:25	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
12:34:25	R2044	On 03/02/2022			Bond Future	1	5,700,000	0.00 Member	Buy
12:34:25	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Sell
12:34:25	R2044	On 03/02/2022			Bond Future	1	5,700,000	0.00 Member	Sell
13:44:47	R2044	On 03/02/2022			Bond Future	1	5,700,000	0.00 Member	Buy
13:44:47	R2044	On 03/02/2022			Bond Future	1	5,700,000	0.00 Client	Sell
13:45:59	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Member	Buy
13:45:59	R2044	On 05/05/2022			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2044 Bond Future						10	78,600,000	0.00	
12:34:25	R2048	On 03/02/2022			Bond Future	1	11,400,000	0.00 Member	Sell
12:34:25	R2048	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
12:34:25	R2048	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Buy
12:34:25	R2048	On 03/02/2022			Bond Future	1	11,400,000	0.00 Member	Buy
13:47:35	R2048	On 03/02/2022			Bond Future	1	11,400,000	0.00 Member	Sell
13:47:35	R2048	On 03/02/2022			Bond Future	1	11,400,000	0.00 Client	Buy
13:48:56	R2048	On 05/05/2022			Bond Future	1	3,800,000	0.00 Member	Sell
13:48:56	R2048	On 05/05/2022			Bond Future	1	3,800,000	0.00 Client	Buy
Total for R2048 Bond Future						8	60,800,000	0.00	
12:34:25	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
12:34:25	R209	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Sell
12:34:25	R209	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Buy
12:34:25	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
13:53:39	R209	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Sell
13:53:39	R209	On 03/02/2022			Bond Future	1	3,900,000	0.00 Client	Buy
13:54:40	R209	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:40	R209	On 05/05/2022		Bond Future	1	1,300,000	0.00 Client	Buy
Total for R209 Bond Future					8	20,800,000	0.00	
12:34:25	R214	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Sell
12:34:25	R214	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
12:34:25	R214	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Buy
12:34:25	R214	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Buy
13:58:17	R214	On 03/02/2022		Bond Future	1	900,000	0.00 Member	Sell
13:58:17	R214	On 03/02/2022		Bond Future	1	900,000	0.00 Client	Buy
13:59:28	R214	On 05/05/2022		Bond Future	1	200,000	0.00 Client	Buy
13:59:28	R214	On 05/05/2022		Bond Future	1	200,000	0.00 Member	Sell
Total for R214 Bond Future					8	4,400,000	0.00	
Grand Total for all Instruments					188	5,522,620,000	0.00	