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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:03	I2025	On 03/02/2022		Bond Future	1	1,500,000	0.00 Member	Sell
14:27:28	I2025	On 03/02/2022		Bond Future	1	1,500,000	0.00 Client	Buy
Total for I2025 Bond Future					2	3,000,000	0.00	
9:45:18	I2050	On 03/02/2022		Bond Future	1	600,000	0.00 Member	Sell
9:59:53	I2050	On 03/02/2022		Bond Future	1	600,000	0.00 Client	Buy
Total for I2050 Bond Future					2	1,200,000	0.00	
12:34:22	R186	On 03/02/2022		Bond Future	1	25,000,000	0.00 Client	Sell
12:34:22	R186	On 03/02/2022		Bond Future	1	25,000,000	0.00 Member	Buy
16:18:51	R186	On 03/02/2022		Bond Future	1	22,000,000	0.00 Member	Buy
16:18:51	R186	On 03/02/2022		Bond Future	1	22,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:19	R186	On 03/02/2022			Bond Future	1	22,000,000	0.00 Client	Sell
16:21:19	R186	On 03/02/2022			Bond Future	1	22,000,000	0.00 Member	Buy
Total for R186 Bond Future						6	138,000,000	0.00	
16:42:12	R2032	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
17:12:12	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Sell
17:13:03	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Client	Sell
17:13:03	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Sell
17:13:03	R2032	On 03/02/2022			Bond Future	1	500,000	0.00 Member	Buy
17:13:03	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Member	Buy
17:13:03	R2032	On 03/02/2022			Bond Future	1	300,000	0.00 Client	Sell
Total for R2032 Bond Future						7	3,200,000	0.00	
17:20:20	R2037	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
17:20:20	R2037	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	50,000,000	0.00	
16:42:12	R2040	On 03/02/2022			Bond Future	1	17,300,000	0.00 Member	Buy
17:06:01	R2040	On 03/02/2022			Bond Future	1	17,300,000	0.00 Client	Sell
Total for R2040 Bond Future						2	34,600,000	0.00	
9:23:27	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
9:23:27	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
12:46:47	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Client	Buy
12:46:47	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell
16:28:15	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Buy
16:28:15	R2044	On 03/02/2022			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						6	4,800,000	0.00	
16:42:12	R2048	On 03/02/2022			Bond Future	1	24,600,000	0.00 Member	Buy
17:09:49	R2048	On 03/02/2022			Bond Future	1	24,600,000	0.00 Client	Sell
Total for R2048 Bond Future						2	49,200,000	0.00	
12:34:22	R209	On 03/02/2022			Bond Future	1	25,000,000	0.00 Client	Buy
12:34:22	R209	On 03/02/2022			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	50,000,000	0.00	
Grand Total for all Instruments						31	334,000,000	0.00	