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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:55:09	I2025	On 04/02/2021		Bond Future	1	2,000,000	0.00 Member	Sell
14:11:56	I2025	On 04/02/2021		Bond Future	1	2,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	4,000,000	0.00	
14:55:24	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
14:55:24	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	1,000,000	0.00 Client	Buy
15:05:00	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
15:05:00	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future					4	4,000,000	0.00	
14:20:22	R2030	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Sell
14:20:22	R2030	On 04/02/2021		Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:54:37	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
14:54:37	R2030	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
Total for R2030 Bond Future						4	400,000	0.00	
14:03:33	R2032	On 04/02/2021			Bond Future	1	26,000,000	0.00 Member	Buy
15:17:47	R2032	On 04/02/2021			Bond Future	1	26,000,000	0.00 Client	Sell
Total for R2032 Bond Future						2	52,000,000	0.00	
9:23:07	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Buy
9:23:07	R2035	On 04/02/2021			Bond Future	1	22,100,000	0.00 Member	Sell
9:27:19	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Client	Buy
9:27:19	R2035	On 04/02/2021			Bond Future	1	6,000,000	0.00 Client	Buy
9:27:19	R2035	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Buy
9:27:19	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Sell
9:27:19	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Client	Buy
9:27:19	R2035	On 04/02/2021			Bond Future	1	1,800,000	0.00 Member	Buy
9:27:19	R2035	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Sell
9:27:19	R2035	On 04/02/2021			Bond Future	1	14,300,000	0.00 Member	Sell
14:03:33	R2035	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Sell
15:18:22	R2035	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2035 Bond Future						12	188,400,000	0.00	
14:03:33	R2040	On 04/02/2021			Bond Future	1	24,000,000	0.00 Member	Buy
15:18:41	R2040	On 04/02/2021			Bond Future	1	24,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	48,000,000	0.00	
10:45:57	R2044	On 04/02/2021			Bond Future	1	200,000,000	0.00 Member	Sell
10:49:51	R2044	On 04/02/2021			Bond Future	1	200,000,000	0.00 Member	Sell
14:20:22	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Buy
14:20:22	R2044	On 04/02/2021			Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:36	R2044	On 04/02/2021		Bond Future	1	400,000	0.00 Client	Buy
14:53:36	R2044	On 04/02/2021		Bond Future	1	400,000	0.00 Member	Sell
17:08:19	R2044	On 04/02/2021		Bond Future	1	200,000,000	0.00 Client	Buy
17:08:56	R2044	On 04/02/2021		Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2044 Bond Future					8	801,600,000	0.00	
Grand Total for all Instruments					34	1,098,400,000	0.00	