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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/12/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:20:30	I2050	On 03/02/2022		Bond Future	1	64,000,000	0.00 Member	Sell
17:35:35	I2050	On 03/02/2022		Bond Future	1	64,000,000	0.00 Client	Buy
Total for I2050 Bond Future					2	128,000,000	0.00	
11:51:24	R186	On 03/02/2022		Bond Future	1	30,300,000	0.00 Member	Sell
11:54:47	R186	On 03/02/2022		Bond Future	1	30,300,000	0.00 Client	Buy
Total for R186 Bond Future					2	60,600,000	0.00	
17:29:31	R202	On 03/02/2022		Bond Future	1	32,100,000	0.00 Member	Buy
17:43:08	R202	On 03/02/2022		Bond Future	1	32,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						2	64,200,000	0.00	
17:36:15	R2023	On 03/02/2022			Bond Future	1	6,400,000	0.00 Client	Sell
17:36:15	R2023	On 03/02/2022			Bond Future	1	6,400,000	0.00 Client	Buy
Total for R2023 Bond Future						2	12,800,000	0.00	
11:59:40	R2030	On 03/02/2022			Bond Future	1	2,100,000	0.00 Member	Sell
12:22:43	R2030	On 03/02/2022			Bond Future	1	2,100,000	0.00 Client	Buy
Total for R2030 Bond Future						2	4,200,000	0.00	
11:59:40	R2035	On 03/02/2022			Bond Future	1	3,900,000	0.00 Member	Sell
12:21:30	R2035	On 03/02/2022			Bond Future	1	3,900,000	0.00 Client	Buy
Total for R2035 Bond Future						2	7,800,000	0.00	
12:30:25	R2037	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Buy
12:30:25	R2037	On 03/02/2022			Bond Future	1	100,000	0.00 Member	Sell
Total for R2037 Bond Future						2	200,000	0.00	
10:57:30	R2040	On 03/02/2022	10.60	Call	Bond Future	1	101,000,000	0.00 Member	Sell
10:57:30	R2040	On 03/02/2022	10.60	Call	Bond Future	1	200,000,000	0.00 Member	Buy
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	63,600,000	0.00 Member	Buy
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	63,600,000	0.00 Client	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	6,700,000	0.00 Client	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	101,000,000	0.00 Client	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	18,700,000	0.00 Member	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	6,700,000	0.00 Member	Buy
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	6,700,000	0.00 Member	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	101,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	10,000,000	0.00 Member	Buy
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	10,000,000	0.00 Member	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	10,000,000	0.00 Client	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	18,700,000	0.00 Client	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	63,600,000	0.00 Member	Sell
16:22:03	R2040	On 03/02/2022	10.60	Call	Bond Future	1	18,700,000	0.00 Member	Buy
Total for R2040 Bond Future						16	800,000,000	0.00	
16:54:00	R2048	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy
16:54:00	R2048	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Sell
17:03:53	R2048	On 03/02/2022			Bond Future	1	4,000,000	0.00 Client	Sell
17:03:53	R2048	On 03/02/2022			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2048 Bond Future						4	16,000,000	0.00	
Grand Total for all Instruments						34	1,093,800,000	0.00	