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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/08/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:49:19	ALBI	On 04/11/2021			Index Future	1	50,000	0.00 Member	Sell
14:49:19	ALBI	On 04/11/2021			Index Future	1	50,000	0.00 Member	Buy
14:54:02	ALBI	On 04/11/2021			Index Future	1	50,000	0.00 Client	Sell
14:54:02	ALBI	On 04/11/2021			Index Future	1	50,000	0.00 Member	Buy
Total for ALBI Index Future						4	200,000	0.00	
15:41:43	R186	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Sell
15:46:23	R186	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Buy
15:46:23	R186	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Sell
15:46:43	R186	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Buy
15:50:53	R186	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
15:50:53	R186	On 04/11/2021			Bond Future	1	12,000,000	0.00 Member	Sell
15:54:42	R186	On 04/11/2021			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:54:42	R186	On 04/11/2021			Bond Future	1	2,800,000	0.00 Client	Sell
17:39:49	R186	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:39:49	R186	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
17:39:49	R186	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:39:50	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Client	Buy
17:39:50	R186	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
17:39:50	R186	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
17:39:50	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Sell
17:39:50	R186	On 04/11/2021			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R186 Bond Future						16	83,200,000	0.00	
13:50:03	R202	On 04/11/2021			Bond Future	1	12,500,000	0.00 Member	Buy
13:50:03	R202	On 04/11/2021			Bond Future	1	12,500,000	0.00 Member	Sell
13:54:11	R202	On 04/11/2021			Bond Future	1	12,500,000	0.00 Member	Buy
13:54:11	R202	On 04/11/2021			Bond Future	1	12,500,000	0.00 Client	Sell
Total for R202 Bond Future						4	50,000,000	0.00	
15:46:23	R2030	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Buy
15:46:23	R2030	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Sell
15:54:52	R2030	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Buy
15:54:52	R2030	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2030 Bond Future						4	80,000,000	0.00	
15:41:43	R2032	On 04/11/2021			Bond Future	1	22,500,000	0.00 Member	Buy
15:41:43	R2032	On 04/11/2021			Bond Future	1	22,500,000	0.00 Member	Sell
15:46:23	R2032	On 04/11/2021			Bond Future	1	18,500,000	0.00 Member	Buy
15:46:23	R2032	On 04/11/2021			Bond Future	1	18,500,000	0.00 Member	Sell
15:52:36	R2032	On 04/11/2021			Bond Future	1	22,500,000	0.00 Member	Sell
15:52:36	R2032	On 04/11/2021			Bond Future	1	22,500,000	0.00 Client	Buy
15:54:30	R2032	On 04/11/2021			Bond Future	1	18,500,000	0.00 Client	Sell
15:54:30	R2032	On 04/11/2021			Bond Future	1	18,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						8	164,000,000	0.00	
15:41:43	R2035	On 04/11/2021			Bond Future	1	16,100,000	0.00 Member	Buy
15:41:43	R2035	On 04/11/2021			Bond Future	1	16,100,000	0.00 Member	Sell
15:46:23	R2035	On 04/11/2021			Bond Future	1	11,900,000	0.00 Member	Buy
15:46:23	R2035	On 04/11/2021			Bond Future	1	11,900,000	0.00 Member	Sell
15:55:14	R2035	On 04/11/2021			Bond Future	1	11,900,000	0.00 Member	Buy
15:55:14	R2035	On 04/11/2021			Bond Future	1	11,900,000	0.00 Client	Sell
15:55:33	R2035	On 04/11/2021			Bond Future	1	16,100,000	0.00 Member	Sell
15:55:33	R2035	On 04/11/2021			Bond Future	1	16,100,000	0.00 Client	Buy
16:44:08	R2035	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
17:01:16	R2035	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
Total for R2035 Bond Future						10	113,000,000	0.00	
15:46:23	R2037	On 04/11/2021			Bond Future	1	8,900,000	0.00 Member	Buy
15:46:23	R2037	On 04/11/2021			Bond Future	1	8,900,000	0.00 Member	Sell
15:54:18	R2037	On 04/11/2021			Bond Future	1	8,900,000	0.00 Member	Buy
15:54:18	R2037	On 04/11/2021			Bond Future	1	8,900,000	0.00 Client	Sell
16:44:08	R2037	On 04/11/2021			Bond Future	1	800,000	0.00 Member	Sell
17:01:52	R2037	On 04/11/2021			Bond Future	1	800,000	0.00 Client	Buy
Total for R2037 Bond Future						6	37,200,000	0.00	
15:46:23	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:46:23	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:55:03	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:55:03	R2040	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2040 Bond Future						4	8,000,000	0.00	
13:49:26	R2044	On 04/11/2021			Bond Future	1	56,700,000	0.00 Member	Sell
14:07:26	R2044	On 04/11/2021			Bond Future	1	56,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:10:03	R2044	On 04/11/2021			Bond Future	1	8,900,000	0.00 Member	Buy
14:10:03	R2044	On 04/11/2021			Bond Future	1	56,700,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	16,300,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	16,300,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	12,200,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,800,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	12,200,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	900,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	8,900,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,900,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,900,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	5,500,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,400,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	16,300,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	12,200,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,100,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	500,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Client	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	8,900,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,100,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,800,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	4,200,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
14:37:58	R2044	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Sell
14:37:58	R2044	On 04/11/2021			Bond Future	1	900,000	0.00 Member	Buy
14:59:04	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Buy
14:59:04	R2044	On 04/11/2021			Bond Future	1	300,000	0.00 Client	Sell
14:59:50	R2044	On 04/11/2021			Bond Future	1	2,200,000	0.00 Client	Buy
14:59:50	R2044	On 04/11/2021			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2044 Bond Future						46	345,200,000	0.00	
11:11:14	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Buy
11:11:14	R209	On 04/11/2021			Bond Future	1	90,000,000	0.00 Member	Sell
11:29:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Member	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:29:05	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Sell
11:29:05	R209	On 04/11/2021			Bond Future	1	10,000,000	0.00 Member	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	25,000,000	0.00 Member	Sell
11:29:05	R209	On 04/11/2021			Bond Future	1	5,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Client	Buy
11:29:05	R209	On 04/11/2021			Bond Future	1	15,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				22	360,000,000		0.00
	Grand Total for all Instruments				124	1,240,800,000		0.00