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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/03/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:28:49	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Buy
9:28:49	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Sell
10:07:06	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Buy
10:07:06	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future						4	80,000	0.00	
11:55:34	R186	On 05/05/2022			Bond Future	1	56,900,000	0.00 Member	Sell
14:23:28	R186	On 05/05/2022			Bond Future	1	56,900,000	0.00 Client	Buy
15:53:22	R186	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
15:53:22	R186	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
Total for R186 Bond Future						4	115,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:54:13	R2030	On 05/05/2022			Bond Future	1	35,600,000	0.00 Member	Sell
15:59:35	R2030	On 05/05/2022			Bond Future	1	16,300,000	0.00 Member	Buy
16:00:41	R2030	On 05/05/2022			Bond Future	1	19,300,000	0.00 Client	Buy
16:00:41	R2030	On 05/05/2022			Bond Future	1	19,300,000	0.00 Member	Buy
16:00:41	R2030	On 05/05/2022			Bond Future	1	16,300,000	0.00 Client	Buy
16:00:41	R2030	On 05/05/2022			Bond Future	1	19,300,000	0.00 Member	Sell
16:00:41	R2030	On 05/05/2022			Bond Future	1	16,300,000	0.00 Member	Sell
Total for R2030 Bond Future						7	142,400,000	0.00	
13:30:52	R2032	On 05/05/2022			Bond Future	1	13,500,000	0.00 Member	Buy
13:30:52	R2032	On 05/05/2022			Bond Future	1	13,500,000	0.00 Member	Sell
13:46:06	R2032	On 05/05/2022			Bond Future	1	13,500,000	0.00 Client	Sell
13:46:06	R2032	On 05/05/2022			Bond Future	1	13,500,000	0.00 Member	Buy
14:54:13	R2032	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Sell
15:56:03	R2032	On 05/05/2022			Bond Future	1	8,300,000	0.00 Client	Buy
Total for R2032 Bond Future						6	70,600,000	0.00	
13:30:52	R2035	On 05/05/2022			Bond Future	1	26,500,000	0.00 Member	Buy
13:30:52	R2035	On 05/05/2022			Bond Future	1	26,500,000	0.00 Member	Sell
13:46:14	R2035	On 05/05/2022			Bond Future	1	26,500,000	0.00 Member	Buy
13:46:14	R2035	On 05/05/2022			Bond Future	1	26,500,000	0.00 Client	Sell
16:58:34	R2035	On 05/05/2022			Bond Future	1	186,900,000	0.00 Member	Buy
17:43:31	R2035	On 05/05/2022			Bond Future	1	5,300,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	5,300,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	12,300,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	14,400,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	23,700,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	42,700,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	14,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	42,300,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	5,300,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	42,700,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	6,400,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	23,700,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	23,700,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	42,300,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	42,300,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	17,900,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	17,900,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	14,400,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Buy
17:46:09	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	42,700,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	12,300,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	12,500,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	17,900,000	0.00 Client	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	12,300,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	3,400,000	0.00 Member	Sell
17:46:09	R2035	On 05/05/2022			Bond Future	1	6,400,000	0.00 Member	Sell
Total for R2035 Bond Future						38	853,600,000	0.00	
11:08:14	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Sell
11:08:14	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Buy
11:18:59	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Client	Buy
11:18:59	R2040	On 05/05/2022			Bond Future	1	5,800,000	0.00 Member	Sell
Total for R2040 Bond Future						4	23,200,000	0.00	
13:30:52	R2044	On 05/05/2022			Bond Future	1	28,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:30:52	R2044	On 05/05/2022			Bond Future	1	28,200,000	0.00 Member	Sell
13:46:29	R2044	On 05/05/2022			Bond Future	1	28,200,000	0.00 Member	Buy
13:46:29	R2044	On 05/05/2022			Bond Future	1	28,200,000	0.00 Client	Sell
Total for R2044 Bond Future						4	112,800,000	0.00	
15:53:22	R2048	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
15:53:22	R2048	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
Total for R2048 Bond Future						2	1,000,000	0.00	
16:58:34	R209	On 05/05/2022			Bond Future	1	32,400,000	0.00 Member	Buy
17:27:38	R209	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Buy
17:29:51	R209	On 05/05/2022			Bond Future	1	8,200,000	0.00 Client	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	8,200,000	0.00 Member	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Buy
17:29:51	R209	On 05/05/2022			Bond Future	1	400,000	0.00 Client	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	400,000	0.00 Member	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	2,600,000	0.00 Member	Buy
17:29:51	R209	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:29:51	R209	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Buy
17:29:51	R209	On 05/05/2022			Bond Future	1	2,900,000	0.00 Client	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	2,600,000	0.00 Client	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	2,600,000	0.00 Member	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	2,900,000	0.00 Member	Sell
17:29:51	R209	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:29:52	R209	On 05/05/2022			Bond Future	1	14,900,000	0.00 Member	Sell
17:29:52	R209	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Buy
17:29:52	R209	On 05/05/2022			Bond Future	1	14,900,000	0.00 Client	Sell
17:29:52	R209	On 05/05/2022			Bond Future	1	14,900,000	0.00 Member	Buy
17:29:52	R209	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						22	129,600,000	0.00	
14:54:13	R213	On 05/05/2022			Bond Future	1	12,800,000	0.00 Member	Sell
15:57:24	R213	On 05/05/2022			Bond Future	1	7,700,000	0.00 Member	Buy
15:58:03	R213	On 05/05/2022			Bond Future	1	5,100,000	0.00 Client	Buy
15:58:03	R213	On 05/05/2022			Bond Future	1	5,100,000	0.00 Member	Buy
15:58:03	R213	On 05/05/2022			Bond Future	1	5,100,000	0.00 Member	Sell
15:58:04	R213	On 05/05/2022			Bond Future	1	7,700,000	0.00 Member	Sell
15:58:04	R213	On 05/05/2022			Bond Future	1	7,700,000	0.00 Client	Buy
Total for R213 Bond Future						7	51,200,000	0.00	
Grand Total for all Instruments						98	1,499,680,000	0.00	