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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/04/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:53	ALBI	On 04/08/2022		Index Future	1	40,000	0.00 Member	Buy
16:43:53	ALBI	On 04/08/2022		Index Future	1	40,000	0.00 Client	Sell
Total for ALBI Index Future					2	80,000	0.00	
13:53:32	I2046	On 05/05/2022		Bond Future	1	786,600,000	0.00 Member	Buy
13:53:32	I2046	On 04/08/2022		Bond Future	1	786,600,000	0.00 Member	Sell
14:52:10	I2046	On 05/05/2022		Bond Future	1	364,400,000	0.00 Member	Sell
14:53:48	I2046	On 04/08/2022		Bond Future	1	422,200,000	0.00 Member	Buy
14:55:12	I2046	On 05/05/2022		Bond Future	1	422,200,000	0.00 Member	Buy
14:55:12	I2046	On 05/05/2022		Bond Future	1	422,200,000	0.00 Member	Sell
14:55:12	I2046	On 05/05/2022		Bond Future	1	422,200,000	0.00 Client	Sell
14:55:12	I2046	On 05/05/2022		Bond Future	1	364,400,000	0.00 Client	Sell
14:55:12	I2046	On 05/05/2022		Bond Future	1	364,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:56:03	I2046	On 04/08/2022			Bond Future	1	422,200,000	0.00 Member	Sell
14:56:03	I2046	On 04/08/2022			Bond Future	1	422,200,000	0.00 Client	Buy
14:56:03	I2046	On 04/08/2022			Bond Future	1	364,400,000	0.00 Member	Sell
14:56:03	I2046	On 04/08/2022			Bond Future	1	364,400,000	0.00 Member	Buy
14:56:03	I2046	On 04/08/2022			Bond Future	1	364,400,000	0.00 Client	Buy
Total for I2046 Bond Future						14	6,292,800,000	0.00	
13:53:32	I2050	On 04/08/2022			Bond Future	1	541,600,000	0.00 Member	Sell
13:53:32	I2050	On 05/05/2022			Bond Future	1	541,600,000	0.00 Member	Buy
14:57:39	I2050	On 05/05/2022			Bond Future	1	319,500,000	0.00 Member	Sell
14:58:36	I2050	On 04/08/2022			Bond Future	1	222,100,000	0.00 Member	Buy
15:00:00	I2050	On 05/05/2022			Bond Future	1	222,100,000	0.00 Member	Sell
15:00:00	I2050	On 05/05/2022			Bond Future	1	319,500,000	0.00 Member	Buy
15:00:00	I2050	On 05/05/2022			Bond Future	1	319,500,000	0.00 Client	Sell
15:00:00	I2050	On 05/05/2022			Bond Future	1	222,100,000	0.00 Member	Buy
15:00:00	I2050	On 05/05/2022			Bond Future	1	222,100,000	0.00 Client	Sell
15:00:49	I2050	On 04/08/2022			Bond Future	1	319,500,000	0.00 Member	Buy
15:00:49	I2050	On 04/08/2022			Bond Future	1	222,100,000	0.00 Member	Sell
15:00:49	I2050	On 04/08/2022			Bond Future	1	222,100,000	0.00 Client	Buy
15:00:49	I2050	On 04/08/2022			Bond Future	1	319,500,000	0.00 Member	Sell
15:00:49	I2050	On 04/08/2022			Bond Future	1	319,500,000	0.00 Client	Buy
Total for I2050 Bond Future						14	4,332,800,000	0.00	
13:37:35	R186	On 04/08/2022			Bond Future	1	224,900,000	0.00 Member	Sell
13:37:35	R186	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:11:36	R186	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:00:18	R186	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	4,300,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	3,500,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	14,600,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	14,600,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	8,900,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	8,900,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	125,300,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	125,300,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	14,600,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	20,000,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	20,000,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	34,200,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	125,300,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	3,500,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	8,900,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	34,200,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	4,300,000	0.00 Member	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:18:35	R186	On 04/08/2022			Bond Future	1	1,500,000	0.00 Client	Buy
16:18:35	R186	On 04/08/2022			Bond Future	1	34,200,000	0.00 Member	Sell
16:18:36	R186	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Buy
16:18:36	R186	On 04/08/2022			Bond Future	1	3,400,000	0.00 Member	Sell
16:18:36	R186	On 04/08/2022			Bond Future	1	3,400,000	0.00 Client	Buy
16:18:36	R186	On 04/08/2022			Bond Future	1	900,000	0.00 Client	Buy
16:18:36	R186	On 04/08/2022			Bond Future	1	3,400,000	0.00 Member	Buy
16:18:36	R186	On 04/08/2022			Bond Future	1	2,900,000	0.00 Client	Buy
16:18:36	R186	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:18:36	R186	On 04/08/2022			Bond Future	1	900,000	0.00 Member	Sell
Total for R186 Bond Future						45	900,200,000	0.00	
13:53:32	R202	On 05/05/2022			Bond Future	1	561,400,000	0.00 Member	Buy
13:53:32	R202	On 04/08/2022			Bond Future	1	561,400,000	0.00 Member	Sell
14:45:40	R202	On 05/05/2022			Bond Future	1	117,900,000	0.00 Member	Sell
14:46:27	R202	On 04/08/2022			Bond Future	1	443,500,000	0.00 Member	Buy
14:48:40	R202	On 05/05/2022			Bond Future	1	443,500,000	0.00 Member	Buy
14:48:40	R202	On 05/05/2022			Bond Future	1	443,500,000	0.00 Client	Sell
14:48:40	R202	On 05/05/2022			Bond Future	1	443,500,000	0.00 Member	Sell
14:48:40	R202	On 05/05/2022			Bond Future	1	117,900,000	0.00 Member	Buy
14:48:40	R202	On 05/05/2022			Bond Future	1	117,900,000	0.00 Client	Sell
14:49:36	R202	On 04/08/2022			Bond Future	1	117,900,000	0.00 Member	Buy
14:49:36	R202	On 04/08/2022			Bond Future	1	117,900,000	0.00 Member	Sell
14:49:36	R202	On 04/08/2022			Bond Future	1	443,500,000	0.00 Client	Buy
14:49:36	R202	On 04/08/2022			Bond Future	1	117,900,000	0.00 Client	Buy
14:49:36	R202	On 04/08/2022			Bond Future	1	443,500,000	0.00 Member	Sell
Total for R202 Bond Future						14	4,491,200,000	0.00	
10:28:00	R2030	On 04/08/2022			Bond Future	1	374,000,000	0.00 Member	Sell
10:37:05	R2030	On 04/08/2022			Bond Future	1	67,700,000	0.00 Member	Buy
10:37:58	R2030	On 04/08/2022			Bond Future	1	306,300,000	0.00 Client	Buy
10:37:58	R2030	On 04/08/2022			Bond Future	1	306,300,000	0.00 Member	Buy
10:37:58	R2030	On 04/08/2022			Bond Future	1	306,300,000	0.00 Member	Sell
10:37:59	R2030	On 04/08/2022			Bond Future	1	67,700,000	0.00 Member	Sell
10:37:59	R2030	On 04/08/2022			Bond Future	1	67,700,000	0.00 Client	Buy
13:26:21	R2030	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
13:26:21	R2030	On 04/08/2022			Bond Future	1	600,000	0.00 Member	Sell
14:38:29	R2030	On 04/08/2022			Bond Future	1	600,000	0.00 Client	Buy
14:39:40	R2030	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						11	1,498,400,000	0.00	
10:28:00	R2032	On 04/08/2022			Bond Future	1	302,800,000	0.00 Member	Sell
10:42:21	R2032	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	91,100,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	91,100,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	157,400,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	91,100,000	0.00 Client	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	16,700,000	0.00 Client	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	16,700,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	15,400,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Client	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	2,800,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	15,400,000	0.00 Member	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	157,400,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	16,700,000	0.00 Member	Sell
10:44:08	R2032	On 04/08/2022			Bond Future	1	157,400,000	0.00 Client	Buy
10:44:08	R2032	On 04/08/2022			Bond Future	1	15,400,000	0.00 Client	Buy
17:35:11	R2032	On 04/08/2022			Bond Future	1	9,500,000	0.00 Client	Buy
17:35:11	R2032	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Sell
Total for R2032 Bond Future						25	1,211,200,000	0.00	
10:01:26	R2035	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
10:01:26	R2035	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Sell
10:09:50	R2035	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:09:50	R2035	On 05/05/2022			Bond Future	1	3,000,000	0.00 Member	Buy
10:28:00	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
10:36:26	R2035	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Buy
13:26:29	R2035	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
13:26:29	R2035	On 05/05/2022			Bond Future	1	1,700,000	0.00 Client	Sell
13:26:29	R2035	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
13:26:29	R2035	On 05/05/2022			Bond Future	1	600,000	0.00 Client	Sell
13:26:29	R2035	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Buy
13:26:29	R2035	On 05/05/2022			Bond Future	1	600,000	0.00 Member	Sell
13:26:29	R2035	On 05/05/2022			Bond Future	1	1,700,000	0.00 Member	Buy
13:26:29	R2035	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell

Total for R2035 Bond Future

14 21,000,000 0.00

10:01:26	R2037	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
10:01:26	R2037	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Buy
10:10:37	R2037	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Buy
10:10:37	R2037	On 05/05/2022			Bond Future	1	8,000,000	0.00 Member	Sell
10:28:00	R2037	On 05/05/2022			Bond Future	1	5,900,000	0.00 Member	Sell
10:45:03	R2037	On 05/05/2022			Bond Future	1	5,900,000	0.00 Client	Buy
13:27:46	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Client	Buy
13:27:46	R2037	On 05/05/2022			Bond Future	1	4,500,000	0.00 Client	Buy
13:27:46	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Sell
13:27:46	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Sell
13:27:46	R2037	On 05/05/2022			Bond Future	1	1,900,000	0.00 Member	Buy
13:27:46	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Client	Buy
13:27:46	R2037	On 05/05/2022			Bond Future	1	1,600,000	0.00 Member	Buy
13:27:46	R2037	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Sell

Total for R2037 Bond Future

14 59,800,000 0.00

10:01:26	R2040	On 05/05/2022			Bond Future	1	4,900,000	0.00 Member	Buy
10:01:26	R2040	On 05/05/2022			Bond Future	1	4,900,000	0.00 Member	Sell
10:10:18	R2040	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:10:18	R2040	On 05/05/2022			Bond Future	1	4,900,000	0.00 Member	Buy
13:27:11	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
13:27:11	R2040	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
13:27:11	R2040	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
13:27:11	R2040	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
13:27:11	R2040	On 05/05/2022			Bond Future	1	2,800,000	0.00 Member	Buy
13:27:11	R2040	On 05/05/2022			Bond Future	1	2,800,000	0.00 Client	Sell
13:27:11	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
13:27:11	R2040	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R2040 Bond Future						12	29,400,000	0.00	
Grand Total for all Instruments						165	18,836,880,000	0.00	