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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/05/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:36	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Buy
15:33:36	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Sell
16:40:26	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Member	Buy
16:40:26	ALBI	On 04/08/2022			Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future						4	80,000	0.00	
15:11:41	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Buy
15:11:41	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:05:17	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
17:05:17	I2025	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
Total for I2025 Bond Future						4	4,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:45:34	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
9:45:34	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	10,000,000	0.00 Client	Sell
9:47:20	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
9:47:20	JIBAR FUTURE	On 20/12/2023			Jibar Tradeable Future	1	10,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	40,000,000	0.00	
12:33:57	R186	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
12:50:59	R186	On 04/08/2022			Bond Future	1	2,900,000	0.00 Client	Sell
17:01:02	R186	On 04/08/2022			Bond Future	1	6,000,000	0.00 Member	Sell
17:01:02	R186	On 04/08/2022			Bond Future	1	16,900,000	0.00 Member	Sell
17:01:02	R186	On 04/08/2022			Bond Future	1	9,000,000	0.00 Member	Buy
17:01:02	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Buy
17:28:34	R186	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
17:28:34	R186	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy
17:28:34	R186	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
17:28:35	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Client	Buy
17:28:35	R186	On 04/08/2022			Bond Future	1	2,200,000	0.00 Member	Sell
17:34:49	R186	On 04/08/2022			Bond Future	1	7,900,000	0.00 Member	Sell
17:34:49	R186	On 04/08/2022			Bond Future	1	7,900,000	0.00 Member	Buy
17:34:49	R186	On 04/08/2022			Bond Future	1	7,900,000	0.00 Client	Buy
17:34:50	R186	On 04/08/2022			Bond Future	1	9,000,000	0.00 Client	Buy
17:34:50	R186	On 04/08/2022			Bond Future	1	9,000,000	0.00 Member	Sell
Total for R186 Bond Future						16	97,400,000	0.00	
15:11:41	R2030	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
15:11:41	R2030	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:04:10	R2030	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:04:10	R2030	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R2030 Bond Future						4	6,800,000	0.00	
10:05:25	R2032	On 03/11/2022			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
10:05:25	R2032	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Buy
15:28:56	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Buy
15:28:56	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:28:56	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Buy
15:28:57	R2032	On 03/11/2022			Bond Future	1	1,700,000	0.00 Member	Sell
15:28:57	R2032	On 03/11/2022			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2032 Bond Future						7	11,600,000	0.00	
12:33:57	R2035	On 04/08/2022			Bond Future	1	1,800,000	0.00 Member	Buy
12:53:41	R2035	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
12:53:41	R2035	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
12:56:04	R2035	On 04/08/2022			Bond Future	1	1,800,000	0.00 Client	Sell
12:59:43	R2035	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Buy
12:59:43	R2035	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
13:07:36	R2035	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
13:07:36	R2035	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Sell
13:10:56	R2035	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
13:10:56	R2035	On 04/08/2022			Bond Future	1	4,400,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	2,300,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	400,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Buy
15:37:25	R2035	On 04/08/2022			Bond Future	1	400,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	2,300,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:37:25	R2035	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
17:01:02	R2035	On 04/08/2022			Bond Future	1	1,200,000	0.00 Member	Sell
17:01:02	R2035	On 04/08/2022			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2035 Bond Future						35	35,200,000	0.00	
13:07:36	R2037	On 04/08/2022			Bond Future	1	147,700,000	0.00 Member	Buy
13:07:36	R2037	On 04/08/2022			Bond Future	1	147,700,000	0.00 Member	Sell
13:13:31	R2037	On 04/08/2022			Bond Future	1	65,700,000	0.00 Member	Sell
13:13:31	R2037	On 04/08/2022			Bond Future	1	147,700,000	0.00 Member	Buy
15:33:28	R2037	On 04/08/2022			Bond Future	1	3,000,000	0.00 Client	Sell
15:33:28	R2037	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
15:33:28	R2037	On 04/08/2022			Bond Future	1	2,600,000	0.00 Client	Sell
15:33:28	R2037	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Buy
15:33:28	R2037	On 04/08/2022			Bond Future	1	2,600,000	0.00 Member	Sell
15:33:28	R2037	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	13,400,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	13,400,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	13,400,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	7,900,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	7,900,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	22,400,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	9,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	11,400,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	11,400,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	11,400,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	4,700,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	4,700,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	22,400,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	22,400,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	65,700,000	0.00 Member	Buy
15:33:29	R2037	On 04/08/2022			Bond Future	1	65,700,000	0.00 Client	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	7,900,000	0.00 Member	Sell
15:33:29	R2037	On 04/08/2022			Bond Future	1	9,500,000	0.00 Member	Sell
Total for R2037 Bond Future						36	886,200,000	0.00	
12:53:41	R2040	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Buy
12:53:41	R2040	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Sell
12:59:59	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
12:59:59	R2040	On 04/08/2022			Bond Future	1	4,800,000	0.00 Member	Sell
13:07:36	R2040	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
13:07:36	R2040	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Sell
13:14:23	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Sell
13:14:23	R2040	On 04/08/2022			Bond Future	1	2,900,000	0.00 Member	Buy
15:11:41	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Sell
15:11:41	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
15:35:25	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
15:35:25	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
15:35:25	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:35:25	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
15:35:25	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
15:35:25	R2040	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
15:35:26	R2040	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:35:26	R2040	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
15:35:26	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:35:26	R2040	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Sell
15:35:26	R2040	On 04/08/2022			Bond Future	1	2,000,000	0.00 Client	Sell
15:39:41	R2040	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	3,900,000	0.00 Member	Sell
15:39:41	R2040	On 04/08/2022			Bond Future	1	500,000	0.00 Client	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	3,900,000	0.00 Client	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Client	Buy
15:39:41	R2040	On 04/08/2022			Bond Future	1	100,000	0.00 Member	Sell
15:39:41	R2040	On 04/08/2022			Bond Future	1	500,000	0.00 Member	Sell
17:04:46	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
17:04:46	R2040	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
Total for R2040 Bond Future						40	49,000,000	0.00	
12:53:41	R2044	On 04/08/2022			Bond Future	1	151,900,000	0.00 Member	Buy
12:53:41	R2044	On 04/08/2022			Bond Future	1	151,900,000	0.00 Member	Sell
13:02:32	R2044	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Buy
13:02:32	R2044	On 04/08/2022			Bond Future	1	151,900,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	66,900,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,000,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	23,700,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	13,600,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,300,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	23,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,800,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,800,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,700,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,300,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	66,900,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	10,000,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	3,000,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	8,400,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	66,900,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	23,700,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	13,600,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	13,600,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	8,400,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Sell
15:41:55	R2044	On 04/08/2022			Bond Future	1	5,500,000	0.00 Client	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	5,500,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:41:55	R2044	On 04/08/2022			Bond Future	1	10,000,000	0.00 Member	Buy
17:01:02	R2044	On 04/08/2022			Bond Future	1	2,700,000	0.00 Member	Buy
17:01:02	R2044	On 04/08/2022			Bond Future	1	2,700,000	0.00 Client	Sell

Total for R2044 Bond Future

38 916,800,000 0.00

11:42:33	R2048	On 04/08/2022	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Sell
11:42:33	R2048	On 04/08/2022	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
12:06:36	R2048	On 04/08/2022	11.00	Put	Bond Future	1	5,000,000	0.00 Member	Buy
12:06:36	R2048	On 04/08/2022	11.00	Put	Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				4	20,000,000		0.00
	Grand Total for all Instruments				192	2,067,080,000		0.00