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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/02/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:00:28	ALBI	On 05/05/2022		Index Future	1	350,000	0.00 Member	Sell
16:00:28	ALBI	On 05/05/2022		Index Future	1	350,000	0.00 Member	Buy
16:05:21	ALBI	On 05/05/2022		Index Future	1	350,000	0.00 Member	Sell
16:05:21	ALBI	On 05/05/2022		Index Future	1	350,000	0.00 Member	Buy
16:26:32	ALBI	On 05/05/2022		Index Future	1	350,000	0.00 Member	Buy
16:26:32	ALBI	On 05/05/2022		Index Future	1	350,000	0.00 Client	Sell
Total for ALBI Index Future					6	2,100,000	0.00	
15:24:12	R2032	On 05/05/2022		Bond Future	1	587,400,000	0.00 Member	Sell
15:43:15	R2032	On 05/05/2022		Bond Future	1	3,500,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022		Bond Future	1	20,400,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022		Bond Future	1	20,400,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022		Bond Future	1	3,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	34,400,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	74,600,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	40,600,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	4,100,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	53,200,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	53,200,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	11,100,000	0.00 Member	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	4,100,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	34,400,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	74,600,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	40,600,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	53,200,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	11,100,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	11,100,000	0.00 Member	Sell
15:51:24	R2032	On 05/05/2022			Bond Future	1	74,600,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	40,600,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	20,400,000	0.00 Client	Buy
15:51:24	R2032	On 05/05/2022			Bond Future	1	34,400,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	3,500,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	5,100,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	8,300,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	2,200,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	289,700,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	11,900,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	5,100,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	4,500,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	5,100,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	2,400,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	289,700,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	8,300,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	10,800,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	5,900,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	5,900,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	1,200,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	4,500,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	10,800,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	2,200,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	289,700,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	11,900,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	5,900,000	0.00 Member	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	1,200,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	11,900,000	0.00 Member	Sell
15:51:25	R2032	On 05/05/2022			Bond Future	1	3,500,000	0.00 Client	Buy
15:51:25	R2032	On 05/05/2022			Bond Future	1	10,800,000	0.00 Client	Buy
Total for R2032 Bond Future						58	2,349,600,000	0.00	
10:49:54	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
10:49:54	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Buy
10:55:03	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Client	Buy
10:55:03	R2035	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	24,000,000	0.00	
15:24:12	R2037	On 05/05/2022			Bond Future	1	13,000,000	0.00 Member	Sell
15:24:12	R2037	On 05/05/2022			Bond Future	1	9,800,000	0.00 Member	Buy
15:45:39	R2037	On 05/05/2022			Bond Future	1	3,200,000	0.00 Member	Buy
15:45:39	R2037	On 05/05/2022			Bond Future	1	9,800,000	0.00 Member	Sell
15:45:39	R2037	On 05/05/2022			Bond Future	1	9,800,000	0.00 Client	Buy
15:45:39	R2037	On 05/05/2022			Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:45:39	R2037	On 05/05/2022			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2037 Bond Future						7	52,000,000	0.00	
16:00:29	R2044	On 05/05/2022			Bond Future	1	4,300,000	0.00 Member	Buy
16:00:29	R2044	On 05/05/2022			Bond Future	1	4,300,000	0.00 Member	Sell
16:05:10	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Sell
16:05:10	R2044	On 05/05/2022			Bond Future	1	4,300,000	0.00 Member	Buy
16:09:45	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
16:09:45	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Client	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Member	Buy
16:09:45	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Buy
16:09:45	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Buy
16:09:45	R2044	On 05/05/2022			Bond Future	1	1,100,000	0.00 Member	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	800,000	0.00 Client	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	1,000,000	0.00 Client	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Buy
16:09:45	R2044	On 05/05/2022			Bond Future	1	800,000	0.00 Member	Sell
16:09:45	R2044	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
Total for R2044 Bond Future						18	25,800,000	0.00	
15:24:12	R2048	On 05/05/2022			Bond Future	1	64,300,000	0.00 Member	Sell
15:24:12	R2048	On 05/05/2022			Bond Future	1	44,800,000	0.00 Member	Buy
15:49:31	R2048	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Sell
15:49:31	R2048	On 05/05/2022			Bond Future	1	6,000,000	0.00 Member	Buy
15:49:31	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Sell
15:49:31	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Member	Buy
15:49:31	R2048	On 05/05/2022			Bond Future	1	1,300,000	0.00 Client	Buy
15:49:31	R2048	On 05/05/2022			Bond Future	1	6,000,000	0.00 Client	Buy
15:49:32	R2048	On 05/05/2022			Bond Future	1	12,200,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:32	R2048	On 05/05/2022		Bond Future	1	44,800,000	0.00 Client	Buy
15:49:32	R2048	On 05/05/2022		Bond Future	1	12,200,000	0.00 Member	Sell
15:49:32	R2048	On 05/05/2022		Bond Future	1	12,200,000	0.00 Member	Buy
15:49:32	R2048	On 05/05/2022		Bond Future	1	44,800,000	0.00 Member	Sell
16:30:54	R2048	On 05/05/2022		Bond Future	1	30,000,000	0.00 Member	Sell
16:30:54	R2048	On 05/05/2022		Bond Future	1	30,000,000	0.00 Member	Buy
16:36:21	R2048	On 05/05/2022		Bond Future	1	30,000,000	0.00 Member	Buy
16:36:21	R2048	On 05/05/2022		Bond Future	1	30,000,000	0.00 Client	Sell
Total for R2048 Bond Future					17	377,200,000	0.00	
Grand Total for all Instruments					110	2,830,700,000	0.00	