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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/12/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:00	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
16:48:43	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
16:49:20	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Buy
17:12:25	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>160,000</b>	<b>0.00</b>	
16:57:15	I2025	On 02/02/2023		Bond Future	1	1,800,000	0.00 Member	Buy
16:57:15	I2025	On 02/02/2023		Bond Future	1	1,800,000	0.00 Member	Sell
17:02:15	I2025	On 02/02/2023		Bond Future	1	1,800,000	0.00 Member	Buy
17:02:15	I2025	On 02/02/2023		Bond Future	1	1,800,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>7,200,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:29	R186	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Buy
9:58:29	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
9:58:29	R186	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
9:58:29	R186	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Sell
10:32:10	R186	On 02/02/2023			Bond Future	1	7,000,000	0.00 Member	Buy
10:32:10	R186	On 02/02/2023			Bond Future	1	7,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>29,400,000</b>	<b>0.00</b>	
14:28:47	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:55:16	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:56:13	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:56:13	R2030	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	
11:41:44	R2037	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Sell
11:41:44	R2037	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Buy
11:52:07	R2037	On 02/02/2023			Bond Future	1	3,400,000	0.00 Member	Sell
11:52:07	R2037	On 02/02/2023			Bond Future	1	3,400,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>13,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>22</b>	<b>51,560,000</b>	<b>0.00</b>	