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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/01/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:42:19	ALBI	On 04/05/2023		Index Future	1	10,000	0.00 Member	Sell
10:42:19	ALBI	On 02/02/2023		Index Future	1	10,000	0.00 Member	Buy
10:42:19	ALBI	On 02/02/2023		Index Future	1	10,000	0.00 Member	Sell
10:42:19	ALBI	On 04/05/2023		Index Future	1	10,000	0.00 Member	Buy
11:22:44	ALBI	On 04/05/2023		Index Future	1	10,000	0.00 Member	Sell
11:49:27	ALBI	On 02/02/2023		Index Future	1	10,000	0.00 Member	Buy
12:02:27	ALBI	On 02/02/2023		Index Future	1	10,000	0.00 Client	Sell
12:02:45	ALBI	On 04/05/2023		Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future					8	80,000	0.00	
10:34:02	R186	On 04/05/2023		Bond Future	1	1,400,000	0.00 Member	Sell
11:03:21	R186	On 04/05/2023		Bond Future	1	1,400,000	0.00 Member	Buy
11:06:39	R186	On 04/05/2023		Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:06:39	R186	On 04/05/2023			Bond Future	1	1,400,000	0.00 Client	Buy
13:44:38	R186	On 04/05/2023			Bond Future	1	274,400,000	0.00 Member	Sell
16:01:51	R186	On 04/05/2023			Bond Future	1	77,000,000	0.00 Member	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	5,300,000	0.00 Member	Sell
16:03:04	R186	On 04/05/2023			Bond Future	1	5,300,000	0.00 Member	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Sell
16:03:04	R186	On 04/05/2023			Bond Future	1	183,000,000	0.00 Member	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	2,400,000	0.00 Client	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	500,000	0.00 Member	Sell
16:03:04	R186	On 04/05/2023			Bond Future	1	5,300,000	0.00 Client	Buy
16:03:04	R186	On 04/05/2023			Bond Future	1	500,000	0.00 Client	Buy
16:03:05	R186	On 04/05/2023			Bond Future	1	77,000,000	0.00 Client	Buy
16:03:05	R186	On 04/05/2023			Bond Future	1	183,000,000	0.00 Client	Buy
16:03:05	R186	On 04/05/2023			Bond Future	1	6,200,000	0.00 Member	Sell
16:03:05	R186	On 04/05/2023			Bond Future	1	6,200,000	0.00 Client	Buy
16:03:05	R186	On 04/05/2023			Bond Future	1	77,000,000	0.00 Member	Sell
16:03:05	R186	On 04/05/2023			Bond Future	1	6,200,000	0.00 Member	Buy
16:03:05	R186	On 04/05/2023			Bond Future	1	183,000,000	0.00 Member	Sell
Total for R186 Bond Future						23	1,103,200,000	0.00	
12:34:21	R2032	On 04/05/2023			Bond Future	1	3,900,000	0.00 Member	Sell
12:34:21	R2032	On 02/02/2023			Bond Future	1	3,900,000	0.00 Member	Buy
13:44:38	R2032	On 04/05/2023			Bond Future	1	240,000,000	0.00 Member	Sell
14:08:23	R2032	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Sell
14:08:39	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:10:15	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Sell
14:10:15	R2032	On 02/02/2023			Bond Future	1	1,500,000	0.00 Client	Sell
14:10:15	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Member	Buy
14:10:15	R2032	On 02/02/2023			Bond Future	1	2,400,000	0.00 Client	Sell
14:10:15	R2032	On 02/02/2023			Bond Future	1	1,500,000	0.00 Member	Buy
14:10:35	R2032	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Sell
14:10:35	R2032	On 04/05/2023			Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:10:35	R2032	On 04/05/2023			Bond Future	1	2,400,000	0.00 Member	Buy
14:10:35	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Member	Sell
14:10:35	R2032	On 04/05/2023			Bond Future	1	1,500,000	0.00 Client	Buy
16:57:43	R2032	On 04/05/2023			Bond Future	1	240,000,000	0.00 Client	Buy
Total for R2032 Bond Future						16	511,200,000	0.00	
11:48:05	R2035	On 02/02/2023			Bond Future	1	30,000,000	0.00 Client	Sell
11:48:05	R2035	On 02/02/2023			Bond Future	1	30,000,000	0.00 Member	Buy
Total for R2035 Bond Future						2	60,000,000	0.00	
9:43:38	R2040	On 02/02/2023			Bond Future	1	43,700,000	0.00 Member	Sell
9:43:38	R2040	On 04/05/2023			Bond Future	1	43,700,000	0.00 Member	Buy
9:43:38	R2040	On 02/02/2023			Bond Future	1	498,400,000	0.00 Member	Buy
9:43:38	R2040	On 04/05/2023			Bond Future	1	498,400,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	29,600,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	29,600,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	42,100,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	43,700,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	14,600,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	21,100,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	21,100,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	6,000,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	23,100,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	29,600,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	179,700,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	31,400,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	31,400,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	23,100,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	57,800,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	25,500,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	8,200,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	6,000,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	23,100,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	42,100,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	42,100,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	31,400,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	57,800,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	25,500,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	25,500,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	7,100,000	0.00 Client	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	7,100,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	8,500,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	8,200,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	179,700,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	21,100,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	57,800,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	179,700,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	14,600,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	14,600,000	0.00 Member	Sell
10:44:02	R2040	On 02/02/2023			Bond Future	1	43,700,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	8,500,000	0.00 Member	Buy
10:44:02	R2040	On 02/02/2023			Bond Future	1	8,500,000	0.00 Client	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	23,100,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	42,100,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	6,000,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	57,800,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	14,600,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	14,600,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	43,700,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	43,700,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	8,500,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	25,500,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	23,100,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	23,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	31,400,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	25,500,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	29,600,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	42,100,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	42,100,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	31,400,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	7,100,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	29,600,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	29,600,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	8,500,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	7,100,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	7,100,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	6,000,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	6,000,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	21,100,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	179,700,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	179,700,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	21,100,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	57,800,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	57,800,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	25,500,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	8,200,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	179,700,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	14,600,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	8,500,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	8,200,000	0.00 Member	Sell
10:46:21	R2040	On 04/05/2023			Bond Future	1	8,200,000	0.00 Member	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	21,100,000	0.00 Client	Buy
10:46:21	R2040	On 04/05/2023			Bond Future	1	31,400,000	0.00 Member	Sell
15:39:42	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:39:42	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:53:21	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:53:21	R2040	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
16:13:50	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
16:13:50	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:41	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Client	Sell
16:47:41	R2040	On 04/05/2023			Bond Future	1	700,000	0.00 Member	Buy
Total for R2040 Bond Future						94	3,991,200,000	0.00	
15:39:42	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Sell
15:39:42	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:57:09	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Member	Buy
15:57:09	R2044	On 02/02/2023			Bond Future	1	300,000	0.00 Client	Sell
Total for R2044 Bond Future						4	1,200,000	0.00	
12:16:04	R209	On 04/05/2023			Bond Future	1	166,000,000	0.00 Member	Buy
12:16:04	R209	On 04/05/2023	10.50	Call	Bond Future	1	200,000,000	0.00 Member	Sell
12:16:04	R209	On 04/05/2023	11.00	Put	Bond Future	1	200,000,000	0.00 Member	Buy
12:16:04	R209	On 04/05/2023			Bond Future	1	166,000,000	0.00 Member	Sell
12:16:04	R209	On 04/05/2023	11.00	Put	Bond Future	1	200,000,000	0.00 Member	Sell
12:16:04	R209	On 04/05/2023	10.50	Call	Bond Future	1	200,000,000	0.00 Member	Buy
13:39:24	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:39:24	R209	On 04/05/2023	11.00	Put	Bond Future	1	200,000,000	0.00 Member	Sell
13:39:34	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
13:39:34	R209	On 04/05/2023	10.50	Call	Bond Future	1	200,000,000	0.00 Member	Buy
13:39:46	R209	On 04/05/2023			Bond Future	1	86,000,000	0.00 Member	Buy
13:39:46	R209	On 04/05/2023			Bond Future	1	166,000,000	0.00 Member	Sell
14:17:48	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Buy
14:17:48	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:17:48	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:17:49	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:17:49	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Buy
14:18:06	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:18:06	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Sell
14:18:06	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:18:06	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Client	Sell
14:18:06	R209	On 04/05/2023	10.50	Call	Bond Future	1	100,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:36	R209	On 04/05/2023			Bond Future	1	80,000,000	0.00 Member	Buy
14:18:36	R209	On 04/05/2023			Bond Future	1	80,000,000	0.00 Client	Buy
14:18:36	R209	On 04/05/2023			Bond Future	1	86,000,000	0.00 Client	Buy
14:18:36	R209	On 04/05/2023			Bond Future	1	80,000,000	0.00 Member	Sell
14:18:36	R209	On 04/05/2023			Bond Future	1	86,000,000	0.00 Member	Sell
Total for R209 Bond Future						27	3,396,000,000	0.00	
12:34:21	R213	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Buy
12:34:21	R213	On 04/05/2023			Bond Future	1	1,800,000	0.00 Member	Sell
14:09:12	R213	On 02/02/2023			Bond Future	1	1,800,000	0.00 Client	Sell
14:09:35	R213	On 04/05/2023			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R213 Bond Future						4	7,200,000	0.00	
Grand Total for all Instruments						178	9,070,080,000	0.00	