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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:35	ALBI	On 02/02/2023		Index Future	1	20,000	0.00 Member	Buy
16:34:35	ALBI	On 02/02/2023		Index Future	1	20,000	0.00 Member	Sell
17:17:45	ALBI	On 02/02/2023		Index Future	1	20,000	0.00 Member	Buy
17:17:45	ALBI	On 02/02/2023		Index Future	1	20,000	0.00 Member	Sell
17:55:58	ALBI	On 02/02/2023		Index Future	1	20,000	0.00 Member	Buy
17:55:58	ALBI	On 02/02/2023		Index Future	1	20,000	0.00 Client	Sell
Total for ALBI Index Future					6	120,000	0.00	
13:54:19	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
13:54:19	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Sell
13:56:24	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Sell
13:56:43	R186	On 02/02/2023		Bond Future	1	25,000,000	0.00 Member	Buy
14:18:50	R186	On 02/02/2023		Bond Future	1	12,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:50	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Sell
14:18:50	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Sell
14:18:50	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Member	Buy
14:18:50	R186	On 02/02/2023			Bond Future	1	12,500,000	0.00 Client	Sell
14:20:34	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
14:20:34	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R186 Bond Future						11	200,000,000	0.00	
12:21:32	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Member	Sell
12:21:32	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Member	Buy
12:52:16	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Client	Buy
12:52:16	R197	On 02/02/2023			Bond Future	1	21,500,000	0.00 Member	Sell
Total for R197 Bond Future						4	86,000,000	0.00	
14:54:06	R2035	On 02/02/2023			Bond Future	1	450,000,000	0.00 Member	Buy
14:54:06	R2035	On 02/02/2023			Bond Future	1	450,000,000	0.00 Member	Sell
15:08:46	R2035	On 02/02/2023			Bond Future	1	450,000,000	0.00 Member	Buy
15:08:46	R2035	On 02/02/2023			Bond Future	1	450,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	1,800,000,000	0.00	
13:21:57	R2037	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
13:50:06	R2037	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Buy
13:51:26	R2037	On 02/02/2023			Bond Future	1	1,200,000	0.00 Client	Buy
13:51:26	R2037	On 02/02/2023			Bond Future	1	1,200,000	0.00 Member	Sell
15:20:20	R2037	On 02/02/2023			Bond Future	1	4,400,000	0.00 Member	Sell
16:11:59	R2037	On 02/02/2023			Bond Future	1	27,000,000	0.00 Member	Sell
16:11:59	R2037	On 02/02/2023			Bond Future	1	27,000,000	0.00 Member	Buy
16:30:22	R2037	On 02/02/2023			Bond Future	1	4,400,000	0.00 Member	Buy
16:30:23	R2037	On 02/02/2023			Bond Future	1	4,400,000	0.00 Client	Buy
16:30:23	R2037	On 02/02/2023			Bond Future	1	4,400,000	0.00 Member	Sell
16:41:14	R2037	On 02/02/2023			Bond Future	1	281,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:03	R2037	On 02/02/2023			Bond Future	1	27,000,000	0.00 Member	Buy
16:47:03	R2037	On 02/02/2023			Bond Future	1	27,000,000	0.00 Client	Sell
17:44:51	R2037	On 02/02/2023			Bond Future	1	81,500,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	168,400,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	5,300,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	81,500,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	81,500,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	5,300,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	5,700,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	168,400,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	3,300,000	0.00 Client	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	3,300,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	5,700,000	0.00 Member	Sell
17:46:20	R2037	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Buy
17:46:20	R2037	On 02/02/2023			Bond Future	1	168,400,000	0.00 Client	Buy
Total for R2037 Bond Future						37	1,254,800,000	0.00	
12:43:31	R2040	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Buy
12:43:31	R2040	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Sell
13:21:57	R2040	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Sell
13:50:06	R2040	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Buy
13:51:26	R2040	On 02/02/2023			Bond Future	1	1,800,000	0.00 Client	Buy
13:51:26	R2040	On 02/02/2023			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:20	R2040	On 02/02/2023			Bond Future	1	8,400,000	0.00 Member	Sell
15:41:59	R2040	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Buy
15:41:59	R2040	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Sell
16:11:59	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Buy
16:11:59	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:30:22	R2040	On 02/02/2023			Bond Future	1	8,400,000	0.00 Member	Buy
16:30:23	R2040	On 02/02/2023			Bond Future	1	8,400,000	0.00 Client	Buy
16:30:23	R2040	On 02/02/2023			Bond Future	1	8,400,000	0.00 Member	Sell
16:49:05	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Client	Buy
16:49:05	R2040	On 02/02/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:53:53	R2040	On 02/02/2023			Bond Future	1	20,000,000	0.00 Client	Sell
16:53:53	R2040	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Buy
Total for R2040 Bond Future						18	360,800,000	0.00	
13:21:57	R2044	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
13:50:06	R2044	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Buy
13:51:26	R2044	On 02/02/2023			Bond Future	1	1,300,000	0.00 Client	Buy
13:51:26	R2044	On 02/02/2023			Bond Future	1	1,300,000	0.00 Member	Sell
15:20:20	R2044	On 02/02/2023			Bond Future	1	15,700,000	0.00 Member	Sell
16:30:23	R2044	On 02/02/2023			Bond Future	1	15,700,000	0.00 Client	Buy
16:30:23	R2044	On 02/02/2023			Bond Future	1	15,700,000	0.00 Member	Buy
16:30:23	R2044	On 02/02/2023			Bond Future	1	15,700,000	0.00 Member	Sell
Total for R2044 Bond Future						8	68,000,000	0.00	
10:52:34	R2048	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Buy
10:52:34	R2048	On 02/02/2023			Bond Future	1	4,900,000	0.00 Member	Sell
16:11:59	R2048	On 02/02/2023			Bond Future	1	24,000,000	0.00 Member	Sell
16:11:59	R2048	On 02/02/2023			Bond Future	1	24,000,000	0.00 Member	Buy
16:22:15	R2048	On 02/02/2023			Bond Future	1	5,000,000	0.00 Member	Buy
16:55:10	R2048	On 02/02/2023			Bond Future	1	5,000,000	0.00 Client	Sell
16:58:58	R2048	On 02/02/2023			Bond Future	1	24,000,000	0.00 Client	Sell
16:58:58	R2048	On 02/02/2023			Bond Future	1	24,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				8	115,800,000		0.00
	Grand Total for all Instruments				96	3,885,520,000		0.00