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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/06/2023

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:30:29	ALBI	On 03/08/2023			Index Future	1	10,000	0.00 Member	Sell
9:30:29	ALBI	On 03/08/2023			Index Future	1	10,000	0.00 Member	Buy
13:55:28	ALBI	On 03/08/2023			Index Future	1	10,000	0.00 Client	Buy
13:55:28	ALBI	On 03/08/2023			Index Future	1	10,000	0.00 Member	Sell
Total for ALBI Index Future						4	40,000	0.00	
10:43:43	R186	On 02/11/2023			Bond Future	1	102,000,000	0.00 Member	Sell
10:43:43	R186	On 02/11/2023			Bond Future	1	30,100,000	0.00 Member	Buy
10:47:35	R186	On 02/11/2023			Bond Future	1	71,900,000	0.00 Member	Sell
10:47:35	R186	On 02/11/2023			Bond Future	1	71,900,000	0.00 Client	Buy
10:47:35	R186	On 02/11/2023			Bond Future	1	71,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						5	347,800,000	0.00	
10:43:43	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Sell
10:43:43	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Buy
10:47:04	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Member	Sell
10:47:04	R2030	On 02/11/2023			Bond Future	1	5,400,000	0.00 Client	Buy
16:08:00	R2030	On 03/08/2023			Bond Future	1	14,300,000	0.00 Member	Sell
16:51:23	R2030	On 03/08/2023			Bond Future	1	14,300,000	0.00 Member	Buy
16:52:01	R2030	On 03/08/2023			Bond Future	1	14,300,000	0.00 Member	Sell
16:52:01	R2030	On 03/08/2023			Bond Future	1	14,300,000	0.00 Client	Buy
Total for R2030 Bond Future						8	78,800,000	0.00	
10:25:47	R2032	On 03/08/2023	12.04	Call	Bond Future	1	294,000,000	0.00 Member	Sell
10:25:47	R2032	On 03/08/2023	12.04	Put	Bond Future	1	294,000,000	0.00 Member	Sell
13:55:50	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
14:16:46	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
14:17:45	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:44:41	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Buy
16:46:13	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Member	Sell
16:46:13	R2032	On 03/08/2023			Bond Future	1	50,000,000	0.00 Client	Buy
17:46:49	R2032	On 03/08/2023	12.04	Call	Bond Future	1	40,800,000	0.00 Member	Buy
17:49:20	R2032	On 03/08/2023	12.04	Put	Bond Future	1	40,800,000	0.00 Member	Buy
17:52:43	R2032	On 03/08/2023	12.04	Call	Bond Future	1	4,500,000	0.00 Client	Buy
17:52:43	R2032	On 03/08/2023	12.04	Call	Bond Future	1	4,500,000	0.00 Member	Buy
17:52:43	R2032	On 03/08/2023	12.04	Call	Bond Future	1	4,500,000	0.00 Member	Sell
17:52:44	R2032	On 03/08/2023	12.04	Call	Bond Future	1	248,700,000	0.00 Member	Sell
17:52:44	R2032	On 03/08/2023	12.04	Call	Bond Future	1	248,700,000	0.00 Client	Buy
17:52:44	R2032	On 03/08/2023	12.04	Call	Bond Future	1	248,700,000	0.00 Member	Buy
17:52:44	R2032	On 03/08/2023	12.04	Call	Bond Future	1	40,800,000	0.00 Member	Sell
17:52:44	R2032	On 03/08/2023	12.04	Call	Bond Future	1	40,800,000	0.00 Client	Buy
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	4,500,000	0.00 Member	Sell
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	4,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	248,700,000	0.00 Member	Buy
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	40,800,000	0.00 Member	Sell
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	248,700,000	0.00 Client	Buy
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	4,500,000	0.00 Client	Buy
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	248,700,000	0.00 Member	Sell
17:53:07	R2032	On 03/08/2023	12.04	Put	Bond Future	1	40,800,000	0.00 Client	Buy
Total for R2032 Bond Future						26	2,652,000,000	0.00	
9:10:20	R2035	On 03/08/2023			Bond Future	1	1,800,000	0.00 Member	Sell
10:17:47	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Buy
10:18:15	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
10:18:15	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
10:18:15	R2035	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
10:18:15	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Client	Buy
10:18:15	R2035	On 03/08/2023			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2035 Bond Future						7	7,200,000	0.00	
10:43:41	R2037	On 03/08/2023			Bond Future	1	116,800,000	0.00 Member	Sell
10:55:12	R2037	On 03/08/2023			Bond Future	1	101,800,000	0.00 Member	Buy
10:56:23	R2037	On 03/08/2023			Bond Future	1	15,000,000	0.00 Client	Buy
10:56:23	R2037	On 03/08/2023			Bond Future	1	15,000,000	0.00 Member	Buy
10:56:23	R2037	On 03/08/2023			Bond Future	1	101,800,000	0.00 Client	Buy
10:56:23	R2037	On 03/08/2023			Bond Future	1	15,000,000	0.00 Member	Sell
10:56:23	R2037	On 03/08/2023			Bond Future	1	101,800,000	0.00 Member	Sell
Total for R2037 Bond Future						7	467,200,000	0.00	
11:01:57	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Buy
11:01:57	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Sell
13:11:05	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
13:11:05	R2040	On 03/08/2023			Bond Future	1	7,000,000	0.00 Member	Sell
13:40:39	R2040	On 03/08/2023			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
13:40:39	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Buy
13:40:39	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Sell
13:40:40	R2040	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Sell
13:40:40	R2040	On 03/08/2023			Bond Future	1	700,000	0.00 Member	Sell
13:40:40	R2040	On 03/08/2023			Bond Future	1	1,300,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	500,000	0.00 Member	Sell
13:40:40	R2040	On 03/08/2023			Bond Future	1	1,600,000	0.00 Member	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	1,300,000	0.00 Member	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Sell
13:40:40	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Client	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	2,100,000	0.00 Member	Buy
13:40:40	R2040	On 03/08/2023			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						24	42,000,000	0.00	
10:43:41	R2048	On 03/08/2023			Bond Future	1	66,100,000	0.00 Member	Sell
10:58:15	R2048	On 03/08/2023			Bond Future	1	60,300,000	0.00 Member	Buy
10:59:31	R2048	On 03/08/2023			Bond Future	1	5,800,000	0.00 Client	Buy
10:59:31	R2048	On 03/08/2023			Bond Future	1	5,800,000	0.00 Member	Buy
10:59:31	R2048	On 03/08/2023			Bond Future	1	60,300,000	0.00 Member	Sell
10:59:31	R2048	On 03/08/2023			Bond Future	1	60,300,000	0.00 Client	Buy
10:59:31	R2048	On 03/08/2023			Bond Future	1	5,800,000	0.00 Member	Sell
Total for R2048 Bond Future						7	264,400,000	0.00	
Grand Total for all Instruments						88	3,859,440,000	0.00	