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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/05/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:51	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Buy
16:22:51	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Sell
16:26:59	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Buy
16:26:59	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Sell
16:41:30	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Member	Buy
16:41:30	ALBI	On 04/08/2022		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					6	60,000	0.00	
8:29:51	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
12:33:08	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Sell
12:35:36	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Member	Buy
12:35:36	R186	On 04/08/2022		Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	400,000	0.00	
17:31:08	R2023	On 04/08/2022			Bond Future	1	700,000	0.00 Member	Buy
17:46:04	R2023	On 04/08/2022			Bond Future	1	700,000	0.00 Client	Sell
Total for R2023 Bond Future						2	1,400,000	0.00	
10:35:38	R2030	On 04/08/2022			Bond Future	1	6,100,000	0.00 Client	Sell
10:35:38	R2030	On 04/08/2022			Bond Future	1	6,100,000	0.00 Member	Buy
14:08:47	R2030	On 04/08/2022			Bond Future	1	6,800,000	0.00 Member	Buy
14:28:40	R2030	On 04/08/2022			Bond Future	1	6,800,000	0.00 Client	Sell
16:28:34	R2030	On 04/08/2022			Bond Future	1	5,200,000	0.00 Member	Buy
16:38:10	R2030	On 04/08/2022			Bond Future	1	5,200,000	0.00 Client	Sell
Total for R2030 Bond Future						6	36,200,000	0.00	
9:38:42	R2032	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
9:38:42	R2032	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Buy
10:32:22	R2032	On 03/11/2022			Bond Future	1	3,000,000	0.00 Member	Sell
10:32:22	R2032	On 03/11/2022			Bond Future	1	3,000,000	0.00 Client	Buy
12:11:04	R2032	On 04/08/2022			Bond Future	1	1,000,000	0.00 Member	Sell
14:21:42	R2032	On 04/08/2022			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2032 Bond Future						6	14,000,000	0.00	
8:29:51	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
12:32:00	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Sell
12:34:43	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Member	Buy
12:34:43	R2037	On 04/08/2022			Bond Future	1	200,000	0.00 Client	Sell
Total for R2037 Bond Future						4	800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:08	R209	On 04/08/2022			Bond Future	1	32,800,000	0.00 Member	Buy
17:43:56	R209	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Buy
17:45:08	R209	On 04/08/2022			Bond Future	1	1,700,000	0.00 Member	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	14,400,000	0.00 Member	Buy
17:45:08	R209	On 04/08/2022			Bond Future	1	15,600,000	0.00 Member	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	14,400,000	0.00 Member	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	1,700,000	0.00 Client	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	1,100,000	0.00 Member	Buy
17:45:08	R209	On 04/08/2022			Bond Future	1	15,600,000	0.00 Member	Buy
17:45:08	R209	On 04/08/2022			Bond Future	1	15,600,000	0.00 Client	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	14,400,000	0.00 Client	Sell
17:45:08	R209	On 04/08/2022			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future						13	131,200,000	0.00	
Grand Total for all Instruments						41	184,060,000	0.00	