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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/08/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:29:30	ALBI	On 03/11/2022		Index Future	1	30,000	0.00 Member	Sell
16:29:30	ALBI	On 03/11/2022		Index Future	1	30,000	0.00 Member	Buy
16:41:36	ALBI	On 03/11/2022		Index Future	1	30,000	0.00 Client	Buy
16:41:36	ALBI	On 03/11/2022		Index Future	1	30,000	0.00 Member	Sell
Total for ALBI Index Future					4	120,000	0.00	
10:26:26	I2025	On 03/11/2022		Bond Future	1	3,000,000	0.00 Member	Buy
10:29:05	I2025	On 03/11/2022		Bond Future	1	3,000,000	0.00 Member	Sell
10:29:49	I2025	On 03/11/2022		Bond Future	1	3,000,000	0.00 Member	Buy
10:29:49	I2025	On 03/11/2022		Bond Future	1	3,000,000	0.00 Client	Sell
Total for I2025 Bond Future					4	12,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:27	R186	On 03/11/2022			Bond Future	1	50,000,000	0.00 Member	Buy
11:14:43	R186	On 03/11/2022			Bond Future	1	50,000,000	0.00 Member	Sell
11:15:13	R186	On 03/11/2022			Bond Future	1	50,000,000	0.00 Client	Sell
11:15:13	R186	On 03/11/2022			Bond Future	1	50,000,000	0.00 Member	Buy
13:20:30	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Sell
13:20:30	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Client	Buy
15:39:05	R186	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Buy
15:39:05	R186	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Sell
15:45:43	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:45:43	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
16:15:55	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
16:15:55	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
16:33:56	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
16:33:56	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future						14	261,600,000	0.00	
13:40:47	R2030	On 03/11/2022			Bond Future	1	20,000,000	0.00 Member	Buy
14:41:44	R2030	On 03/11/2022			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2030 Bond Future						2	40,000,000	0.00	
13:20:30	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Sell
13:20:30	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
13:22:57	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Member	Buy
13:22:57	R2032	On 03/11/2022			Bond Future	1	800,000	0.00 Client	Sell
13:40:47	R2032	On 03/11/2022			Bond Future	1	20,000,000	0.00 Member	Buy
14:39:34	R2032	On 03/11/2022			Bond Future	1	20,000,000	0.00 Client	Sell
15:58:26	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Member	Sell
16:28:42	R2032	On 03/11/2022			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2032 Bond Future						8	45,600,000	0.00	
11:02:06	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:06	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
11:15:11	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
11:15:11	R2048	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Sell
15:39:05	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Client	Sell
15:39:05	R2048	On 03/11/2022			Bond Future	1	100,000	0.00 Member	Buy
Total for R2048 Bond Future						6	1,800,000	0.00	
11:02:06	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
11:02:06	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Sell
11:14:46	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Member	Buy
11:14:46	R209	On 03/11/2022			Bond Future	1	600,000	0.00 Client	Sell
Total for R209 Bond Future						4	2,400,000	0.00	
13:40:47	R213	On 03/11/2022			Bond Future	1	43,000,000	0.00 Member	Sell
14:44:06	R213	On 03/11/2022			Bond Future	1	43,000,000	0.00 Client	Buy
Total for R213 Bond Future						2	86,000,000	0.00	
Grand Total for all Instruments						44	449,520,000	0.00	