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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/02/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:01:55	ALBI	On 05/05/2022			Index Future	1	50,000	0.00 Member	Sell
11:01:55	ALBI	On 05/05/2022			Index Future	1	300,000	0.00 Client	Buy
11:01:55	ALBI	On 05/05/2022			Index Future	1	300,000	0.00 Member	Sell
11:01:55	ALBI	On 05/05/2022			Index Future	1	50,000	0.00 Client	Buy
Total for ALBI Index Future						4	700,000	0.00	
15:25:43	R186	On 04/08/2022			Bond Future	1	800,000	0.00 Client	Sell
15:25:43	R186	On 04/08/2022			Bond Future	1	800,000	0.00 Member	Buy
17:23:08	R186	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Sell
17:23:08	R186	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
Total for R186 Bond Future						4	6,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:23:17	R2030	On 05/05/2022			Bond Future	1	700,000	0.00 Member	Sell
10:35:45	R2030	On 05/05/2022			Bond Future	1	700,000	0.00 Client	Buy
17:10:11	R2030	On 05/05/2022			Bond Future	1	2,700,000	0.00 Member	Sell
17:25:04	R2030	On 05/05/2022			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R2030 Bond Future						4	6,800,000	0.00	
10:23:17	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Member	Sell
10:34:14	R2035	On 05/05/2022			Bond Future	1	2,300,000	0.00 Client	Buy
15:52:20	R2035	On 05/05/2022			Bond Future	1	7,500,000	0.00 Member	Sell
15:52:20	R2035	On 05/05/2022			Bond Future	1	7,500,000	0.00 Member	Buy
16:22:39	R2035	On 05/05/2022			Bond Future	1	7,500,000	0.00 Client	Buy
16:22:39	R2035	On 05/05/2022			Bond Future	1	7,500,000	0.00 Member	Sell
Total for R2035 Bond Future						6	34,600,000	0.00	
9:13:48	R2044	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Sell
9:13:48	R2044	On 05/05/2022			Bond Future	1	6,600,000	0.00 Member	Buy
10:24:17	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Sell
10:24:17	R2044	On 05/05/2022			Bond Future	1	5,200,000	0.00 Client	Sell
10:24:17	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Member	Buy
10:24:17	R2044	On 05/05/2022			Bond Future	1	1,400,000	0.00 Client	Sell
10:24:17	R2044	On 05/05/2022			Bond Future	1	5,200,000	0.00 Member	Buy
Total for R2044 Bond Future						7	26,400,000	0.00	
15:25:43	R2048	On 04/08/2022			Bond Future	1	300,000	0.00 Client	Buy
15:25:43	R2048	On 04/08/2022			Bond Future	1	300,000	0.00 Member	Sell
16:47:05	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Sell
17:03:00	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
17:18:11	R2048	On 05/05/2022			Bond Future	1	100,000,000	0.00 Member	Buy
17:18:11	R2048	On 05/05/2022			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
Total for R2048 Bond Future						6	400,600,000	0.00	
16:20:43	R214	On 05/05/2022			Bond Future	1	24,200,000	0.00 Member	Sell
16:20:43	R214	On 05/05/2022			Bond Future	1	47,600,000	0.00 Member	Buy
16:34:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:34:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Buy
16:34:44	R214	On 05/05/2022			Bond Future	1	2,400,000	0.00 Client	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Client	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	200,000	0.00 Member	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	7,700,000	0.00 Member	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	7,700,000	0.00 Member	Buy
16:34:44	R214	On 05/05/2022			Bond Future	1	7,700,000	0.00 Client	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Buy
16:34:44	R214	On 05/05/2022			Bond Future	1	2,400,000	0.00 Member	Sell
16:34:44	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
16:34:44	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	24,200,000	0.00 Client	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Client	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	7,400,000	0.00 Client	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	24,200,000	0.00 Member	Buy
16:34:45	R214	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Buy
16:34:45	R214	On 05/05/2022			Bond Future	1	1,500,000	0.00 Client	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	1,500,000	0.00 Member	Sell
16:34:45	R214	On 05/05/2022			Bond Future	1	2,000,000	0.00 Member	Buy
16:34:45	R214	On 05/05/2022			Bond Future	1	7,400,000	0.00 Member	Buy
16:34:45	R214	On 05/05/2022			Bond Future	1	7,400,000	0.00 Member	Sell
Total for R214 Bond Future						28	190,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					59	665,700,000		0.00
