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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/08/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:59	ALBI	On 03/11/2022			Index Future	1	100,000	0.00 Member	Sell
17:05:37	ALBI	On 03/11/2022			Index Future	1	100,000	0.00 Member	Buy
17:06:00	ALBI	On 03/11/2022			Index Future	1	100,000	0.00 Member	Sell
17:41:13	ALBI	On 03/11/2022			Index Future	1	100,000	0.00 Client	Buy
Total for ALBI Index Future						4	400,000	0.00	
15:21:14	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
15:21:14	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:28:19	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
15:28:19	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:28:56	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Buy
15:28:56	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell
16:24:11	R186	On 03/11/2022			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:11	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Client	Buy
16:25:29	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Member	Buy
16:25:29	R186	On 03/11/2022		Bond Future	1	10,000,000	0.00 Client	Sell
Total for R186 Bond Future					10	80,800,000	0.00	
15:21:14	R2048	On 03/11/2022		Bond Future	1	1,100,000	0.00 Client	Buy
15:21:14	R2048	On 03/11/2022		Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2048 Bond Future					2	2,200,000	0.00	
Grand Total for all Instruments					16	83,400,000	0.00	