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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/09/2022

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:36:49	ALBI	On 03/11/2022			Index Future	1	1,180,000	0.00 Member	Buy
11:36:49	ALBI	On 03/11/2022			Index Future	1	1,180,000	0.00 Member	Sell
14:07:33	ALBI	On 03/11/2022			Index Future	1	1,180,000	0.00 Member	Sell
14:07:33	ALBI	On 03/11/2022			Index Future	1	1,180,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>4,720,000</b>	<b>0.00</b>	
15:33:55	R186	On 03/11/2022			Bond Future	1	1,100,000	0.00 Member	Sell
15:33:55	R186	On 03/11/2022			Bond Future	1	700,000	0.00 Member	Buy
15:48:03	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Sell
15:48:03	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Client	Buy
15:48:03	R186	On 03/11/2022			Bond Future	1	400,000	0.00 Member	Buy
16:44:07	R186	On 03/11/2022			Bond Future	1	12,500,000	0.00 Member	Buy
16:44:07	R186	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:48	R186	On 03/11/2022			Bond Future	1	2,900,000	0.00 Client	Sell
17:36:48	R186	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Sell
17:36:48	R186	On 03/11/2022			Bond Future	1	9,600,000	0.00 Member	Buy
17:36:48	R186	On 03/11/2022			Bond Future	1	2,900,000	0.00 Member	Buy
17:36:48	R186	On 03/11/2022			Bond Future	1	9,600,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>12</b>	<b>53,000,000</b>	<b>0.00</b>	
16:51:03	R2030	On 03/11/2022			Bond Future	1	182,600,000	0.00 Member	Buy
16:51:03	R2030	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	153,800,000	0.00 Member	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	19,600,000	0.00 Member	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	1,600,000	0.00 Member	Buy
17:37:27	R2030	On 03/11/2022			Bond Future	1	153,800,000	0.00 Member	Buy
17:37:27	R2030	On 03/11/2022			Bond Future	1	7,600,000	0.00 Client	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	19,600,000	0.00 Member	Buy
17:37:27	R2030	On 03/11/2022			Bond Future	1	19,600,000	0.00 Client	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	7,600,000	0.00 Member	Buy
17:37:27	R2030	On 03/11/2022			Bond Future	1	1,600,000	0.00 Client	Sell
17:37:27	R2030	On 03/11/2022			Bond Future	1	153,800,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>13</b>	<b>730,400,000</b>	<b>0.00</b>	
10:55:28	R2037	On 02/02/2023			Bond Future	1	208,000,000	0.00 Member	Buy
10:55:28	R2037	On 02/02/2023			Bond Future	1	208,000,000	0.00 Member	Sell
11:22:36	R2037	On 02/02/2023			Bond Future	1	208,000,000	0.00 Client	Sell
11:22:36	R2037	On 02/02/2023			Bond Future	1	208,000,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>832,000,000</b>	<b>0.00</b>	
10:55:28	R2040	On 02/02/2023			Bond Future	1	102,000,000	0.00 Member	Buy
10:55:28	R2040	On 02/02/2023			Bond Future	1	102,000,000	0.00 Member	Sell
11:22:15	R2040	On 02/02/2023			Bond Future	1	102,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:22:15	R2040	On 02/02/2023			Bond Future	1	102,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>408,000,000</b>	<b>0.00</b>	
10:55:28	R2044	On 02/02/2023			Bond Future	1	210,000,000	0.00 Member	Buy
10:55:28	R2044	On 02/02/2023			Bond Future	1	210,000,000	0.00 Member	Sell
11:22:28	R2044	On 02/02/2023			Bond Future	1	210,000,000	0.00 Member	Buy
11:22:28	R2044	On 02/02/2023			Bond Future	1	210,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>840,000,000</b>	<b>0.00</b>	
10:29:53	R2048	On 03/11/2022			Bond Future	1	424,700,000	0.00 Member	Buy
10:29:53	R2048	On 03/11/2022			Bond Future	1	84,000,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	120,000,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	110,000,000	0.00 Member	Buy
14:23:16	R2048	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	120,000,000	0.00 Member	Buy
14:23:16	R2048	On 03/11/2022			Bond Future	1	120,000,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	5,000,000	0.00 Member	Buy
14:23:16	R2048	On 03/11/2022			Bond Future	1	9,000,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	5,000,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	31,700,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	110,000,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	58,500,000	0.00 Member	Buy
14:23:16	R2048	On 03/11/2022			Bond Future	1	58,500,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	58,500,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	31,700,000	0.00 Member	Buy
14:23:16	R2048	On 03/11/2022			Bond Future	1	6,500,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	31,700,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	6,500,000	0.00 Member	Buy
14:23:16	R2048	On 03/11/2022			Bond Future	1	6,500,000	0.00 Member	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	110,000,000	0.00 Client	Sell
14:23:16	R2048	On 03/11/2022			Bond Future	1	9,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				23	1,530,800,000		0.00
	<b>Grand Total for all Instruments</b>				<b>64</b>	<b>4,398,920,000</b>		<b>0.00</b>