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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/11/2022

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:25:26	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
16:25:26	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Buy
16:32:23	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Buy
16:32:23	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
16:44:36	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Client	Buy
16:44:36	ALBI	On 02/02/2023		Index Future	1	40,000	0.00 Member	Sell
Total for ALBI Index Future					6	240,000	0.00	
14:07:37	IGOV	On 02/02/2023		Index Future	1	390,000	0.00 Member	Sell
14:07:37	IGOV	On 02/02/2023		Index Future	1	390,000	0.00 Member	Buy
Total for IGOV Index Future					2	780,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:10	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Client	Buy
11:43:10	R186	On 02/02/2023			Bond Future	1	20,000,000	0.00 Member	Sell
15:49:05	R186	On 02/02/2023			Bond Future	1	72,900,000	0.00 Member	Sell
16:03:42	R186	On 02/02/2023			Bond Future	1	72,900,000	0.00 Client	Buy
16:58:31	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Buy
16:58:31	R186	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
Total for R186 Bond Future						6	235,800,000	0.00	
9:43:39	R2030	On 02/02/2023			Bond Future	1	312,100,000	0.00 Member	Buy
9:43:39	R2030	On 02/02/2023			Bond Future	1	9,100,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Buy
10:45:56	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	229,300,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	2,800,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	700,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	16,600,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	2,800,000	0.00 Member	Buy
10:45:56	R2030	On 02/02/2023			Bond Future	1	229,300,000	0.00 Member	Buy
10:45:56	R2030	On 02/02/2023			Bond Future	1	45,800,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	2,800,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	7,800,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	9,100,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	16,600,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	45,800,000	0.00 Member	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	7,800,000	0.00 Member	Buy
10:45:56	R2030	On 02/02/2023			Bond Future	1	9,100,000	0.00 Member	Buy
10:45:56	R2030	On 02/02/2023			Bond Future	1	229,300,000	0.00 Client	Sell
10:45:56	R2030	On 02/02/2023			Bond Future	1	16,600,000	0.00 Member	Buy
10:45:56	R2030	On 02/02/2023			Bond Future	1	45,800,000	0.00 Member	Buy
11:25:08	R2030	On 02/02/2023			Bond Future	1	25,000,000	0.00 Member	Sell
13:22:35	R2030	On 02/02/2023			Bond Future	1	2,200,000	0.00 Member	Sell
13:22:35	R2030	On 02/02/2023			Bond Future	1	2,200,000	0.00 Client	Buy
15:11:38	R2030	On 02/02/2023			Bond Future	1	25,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						26	1,302,800,000	0.00	
13:34:33	R2032	On 02/02/2023			Bond Future	1	19,600,000	0.00 Client	Sell
13:34:33	R2032	On 02/02/2023			Bond Future	1	19,600,000	0.00 Member	Buy
14:48:41	R2032	On 02/02/2023			Bond Future	1	4,000,000	0.00 Client	Buy
14:48:41	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Client	Buy
14:48:41	R2032	On 02/02/2023			Bond Future	1	4,000,000	0.00 Member	Sell
14:48:41	R2032	On 02/02/2023			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2032 Bond Future						6	49,200,000	0.00	
13:28:37	R2048	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Sell
13:28:37	R2048	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:02:45	R2048	On 02/02/2023			Bond Future	1	2,300,000	0.00 Member	Buy
14:02:45	R2048	On 02/02/2023			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2048 Bond Future						4	9,200,000	0.00	
12:34:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Sell
12:34:59	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
12:36:19	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Member	Buy
12:36:19	R209	On 04/05/2023			Bond Future	1	88,000,000	0.00 Member	Sell
12:36:19	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Member	Sell
12:36:19	R209	On 04/05/2023			Bond Future	1	88,000,000	0.00 Member	Buy
13:37:21	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Client	Sell
13:37:21	R209	On 04/05/2023	11.00	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:37:29	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Client	Buy
13:37:29	R209	On 04/05/2023	10.00	Call	Bond Future	1	200,000,000	0.00 Member	Sell
13:37:37	R209	On 04/05/2023			Bond Future	1	88,000,000	0.00 Client	Sell
13:37:37	R209	On 04/05/2023			Bond Future	1	88,000,000	0.00 Member	Buy
Total for R209 Bond Future						12	1,552,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:28:37	R214	On 02/02/2023			Bond Future	1	10,900,000	0.00 Member	Sell
13:28:37	R214	On 02/02/2023			Bond Future	1	10,900,000	0.00 Member	Buy
14:03:20	R214	On 02/02/2023			Bond Future	1	10,900,000	0.00 Member	Buy
14:03:20	R214	On 02/02/2023			Bond Future	1	10,900,000	0.00 Client	Sell
Total for R214 Bond Future						4	43,600,000	0.00	
Grand Total for all Instruments						66	3,193,620,000	0.00	