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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/02/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:22:54	ALBI	On 06/05/2021		Index Future	1	10,000	0.00 Member	Sell
16:22:54	ALBI	On 06/05/2021		Index Future	1	10,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
12:24:10	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Member	Sell
13:23:05	GOVI	On 06/05/2021		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
16:52:45	R186	On 06/05/2021		Bond Future	1	4,500,000	0.00 Member	Sell
16:52:45	R186	On 06/05/2021		Bond Future	1	7,200,000	0.00 Member	Buy
17:04:02	R186	On 06/05/2021		Bond Future	1	2,700,000	0.00 Member	Sell
17:04:02	R186	On 06/05/2021		Bond Future	1	4,500,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:02	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Member	Buy
17:04:02	R186	On 06/05/2021			Bond Future	1	2,700,000	0.00 Client	Sell
17:04:02	R186	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>28,800,000</b>	<b>0.00</b>	
9:44:50	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
9:44:50	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
16:52:45	R2030	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Buy
16:52:45	R2030	On 06/05/2021			Bond Future	1	11,000,000	0.00 Member	Sell
17:01:14	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:01:14	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:03:33	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Sell
17:03:33	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Client	Buy
17:03:33	R2030	On 06/05/2021			Bond Future	1	4,100,000	0.00 Member	Buy
17:03:33	R2030	On 06/05/2021			Bond Future	1	6,900,000	0.00 Member	Sell
17:03:33	R2030	On 06/05/2021			Bond Future	1	6,900,000	0.00 Client	Buy
17:03:42	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:03:42	R2030	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>13</b>	<b>74,000,000</b>	<b>0.00</b>	
16:23:54	R2032	On 06/05/2021			Bond Future	1	24,000,000	0.00 Member	Sell
16:23:54	R2032	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	4,900,000	0.00 Member	Sell
16:43:21	R2032	On 06/05/2021			Bond Future	1	4,900,000	0.00 Member	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Client	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	4,900,000	0.00 Client	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	7,400,000	0.00 Client	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Sell
16:43:21	R2032	On 06/05/2021			Bond Future	1	3,600,000	0.00 Member	Sell
16:43:21	R2032	On 06/05/2021			Bond Future	1	3,600,000	0.00 Client	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	7,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:21	R2032	On 06/05/2021			Bond Future	1	7,900,000	0.00 Member	Sell
16:43:21	R2032	On 06/05/2021			Bond Future	1	7,900,000	0.00 Client	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	7,900,000	0.00 Member	Buy
16:43:21	R2032	On 06/05/2021			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>16</b>	<b>96,000,000</b>	<b>0.00</b>	
16:07:16	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Sell
16:07:16	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:22:20	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Member	Buy
16:22:20	R209	On 06/05/2021			Bond Future	1	4,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>16,000,000</b>	<b>0.00</b>	
9:17:55	R214	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
9:17:55	R214	On 06/05/2021			Bond Future	1	56,100,000	0.00 Member	Sell
9:36:55	R214	On 06/05/2021			Bond Future	1	9,500,000	0.00 Member	Sell
9:36:55	R214	On 06/05/2021			Bond Future	1	9,500,000	0.00 Client	Buy
9:36:55	R214	On 06/05/2021			Bond Future	1	9,500,000	0.00 Member	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	7,900,000	0.00 Client	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	7,900,000	0.00 Member	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	3,900,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	3,900,000	0.00 Member	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	3,900,000	0.00 Client	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	7,900,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	3,100,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	3,100,000	0.00 Client	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	2,800,000	0.00 Member	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:36:56	R214	On 06/05/2021			Bond Future	1	1,700,000	0.00 Member	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	2,800,000	0.00 Client	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	2,200,000	0.00 Client	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	1,700,000	0.00 Client	Buy
9:36:56	R214	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>25</b>	<b>224,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>69</b>	<b>439,240,000</b>	<b>0.00</b>	