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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/06/2021

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:19	ALBI	On 05/08/2021			Index Future	1	40,000	0.00 Member	Sell
16:20:02	ALBI	On 05/08/2021			Index Future	1	40,000	0.00 Member	Buy
16:34:00	ALBI	On 05/08/2021			Index Future	1	40,000	0.00 Member	Sell
16:34:00	ALBI	On 05/08/2021			Index Future	1	40,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>160,000</b>	<b>0.00</b>	
16:22:27	I2025	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Sell
16:22:27	I2025	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:59:00	I2025	On 05/08/2021			Bond Future	1	1,400,000	0.00 Member	Buy
16:59:00	I2025	On 05/08/2021			Bond Future	1	1,400,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>						<b>4</b>	<b>5,600,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:50	R186	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Buy
10:52:50	R186	On 05/08/2021			Bond Future	1	5,200,000	0.00 Client	Sell
10:53:44	R186	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Sell
10:53:44	R186	On 05/08/2021			Bond Future	1	3,500,000	0.00 Member	Buy
10:53:44	R186	On 05/08/2021			Bond Future	1	1,700,000	0.00 Member	Sell
10:53:44	R186	On 05/08/2021			Bond Future	1	1,700,000	0.00 Client	Buy
10:53:44	R186	On 05/08/2021			Bond Future	1	3,500,000	0.00 Client	Buy
17:13:50	R186	On 05/08/2021			Bond Future	1	6,300,000	0.00 Member	Buy
17:20:01	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Sell
17:21:21	R186	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Buy
17:21:21	R186	On 05/08/2021			Bond Future	1	1,500,000	0.00 Member	Sell
17:21:21	R186	On 05/08/2021			Bond Future	1	1,500,000	0.00 Client	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	1,900,000	0.00 Client	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	100,000	0.00 Client	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	2,200,000	0.00 Client	Sell
17:21:22	R186	On 05/08/2021			Bond Future	1	1,900,000	0.00 Member	Buy
17:21:22	R186	On 05/08/2021			Bond Future	1	2,200,000	0.00 Member	Buy
17:21:22	R186	On 05/08/2021			Bond Future	1	100,000	0.00 Member	Buy
17:21:23	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Member	Buy
17:21:23	R186	On 05/08/2021			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>23</b>	<b>46,000,000</b>	<b>0.00</b>	
12:02:31	R197	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Sell
12:02:31	R197	On 05/08/2021			Bond Future	1	5,900,000	0.00 Member	Buy
13:57:17	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell
13:57:17	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
13:57:17	R197	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	2,900,000	0.00 Client	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	1,100,000	0.00 Client	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Member	Buy
13:57:18	R197	On 05/08/2021			Bond Future	1	1,100,000	0.00 Member	Buy
13:57:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
13:57:18	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
13:57:18	R197	On 05/08/2021			Bond Future	1	300,000	0.00 Client	Sell
13:57:18	R197	On 05/08/2021			Bond Future	1	2,900,000	0.00 Member	Buy
<b>Total for R197 Bond Future</b>						<b>19</b>	<b>23,600,000</b>	<b>0.00</b>	
11:46:36	R202	On 05/08/2021			Bond Future	1	40,800,000	0.00 Member	Sell
11:46:36	R202	On 05/08/2021			Bond Future	1	12,500,000	0.00 Member	Buy
11:58:33	R202	On 05/08/2021			Bond Future	1	28,300,000	0.00 Member	Buy
11:58:33	R202	On 05/08/2021			Bond Future	1	28,300,000	0.00 Member	Sell
11:58:33	R202	On 05/08/2021			Bond Future	1	28,300,000	0.00 Client	Buy
11:58:33	R202	On 05/08/2021			Bond Future	1	12,500,000	0.00 Member	Sell
11:58:33	R202	On 05/08/2021			Bond Future	1	12,500,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>7</b>	<b>163,200,000</b>	<b>0.00</b>	
11:10:31	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:10:31	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
11:13:53	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Client	Sell
11:13:53	R2044	On 05/08/2021			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
16:53:59	R209	On 05/08/2021			Bond Future	1	23,800,000	0.00 Member	Buy
16:53:59	R209	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Buy
17:22:40	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	4,000,000	0.00 Client	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	11,900,000	0.00 Client	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	4,000,000	0.00 Member	Buy
17:22:40	R209	On 05/08/2021			Bond Future	1	5,400,000	0.00 Client	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	2,300,000	0.00 Client	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Buy
17:22:40	R209	On 05/08/2021			Bond Future	1	11,900,000	0.00 Member	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	5,400,000	0.00 Member	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Buy
17:22:40	R209	On 05/08/2021			Bond Future	1	2,300,000	0.00 Member	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	200,000	0.00 Client	Sell
17:22:40	R209	On 05/08/2021			Bond Future	1	11,900,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>16</b>	<b>95,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>77</b>	<b>337,760,000</b>	<b>0.00</b>	