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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/07/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:46:19	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Member	Sell
12:46:19	ALBI	On 05/08/2021		Index Future	1	10,000	0.00 Member	Buy
12:46:19	ALBI	On 05/08/2021		Index Future	1	10,000	0.00 Member	Sell
12:46:19	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Member	Buy
12:57:05	ALBI	On 05/08/2021		Index Future	1	10,000	0.00 Member	Buy
12:57:30	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Member	Sell
13:23:52	ALBI	On 05/08/2021		Index Future	1	10,000	0.00 Client	Sell
13:24:08	ALBI	On 04/11/2021		Index Future	1	10,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>8</b>	<b>80,000</b>	<b>0.00</b>	
15:24:50	I2025	On 04/11/2021		Bond Future	1	30,000,000	0.00 Member	Sell
15:39:50	I2025	On 04/11/2021		Bond Future	1	3,000,000	0.00 Member	Buy
15:41:42	I2025	On 04/11/2021		Bond Future	1	20,000,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:41:42	I2025	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Sell
15:41:42	I2025	On 04/11/2021			Bond Future	1	2,000,000	0.00 Member	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	20,000,000	0.00 Client	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	2,000,000	0.00 Client	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	20,000,000	0.00 Member	Sell
15:41:42	I2025	On 04/11/2021			Bond Future	1	3,000,000	0.00 Client	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Sell
15:41:42	I2025	On 04/11/2021			Bond Future	1	4,000,000	0.00 Client	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	3,000,000	0.00 Member	Sell
15:41:42	I2025	On 04/11/2021			Bond Future	1	1,000,000	0.00 Client	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	4,000,000	0.00 Member	Buy
15:41:42	I2025	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Sell
15:41:42	I2025	On 04/11/2021			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for I2025 Bond Future</b>						<b>16</b>	<b>120,000,000</b>	<b>0.00</b>	
11:03:12	R197	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Buy
11:03:12	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Sell
11:03:12	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
11:03:12	R197	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
11:19:01	R197	On 04/11/2021			Bond Future	1	700,000	0.00 Member	Sell
11:19:01	R197	On 04/11/2021			Bond Future	1	700,000	0.00 Client	Buy
11:19:26	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Member	Buy
11:19:26	R197	On 05/08/2021			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>						<b>8</b>	<b>5,600,000</b>	<b>0.00</b>	
16:11:57	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Client	Sell
16:11:57	R2044	On 05/08/2021			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
15:24:50	R212	On 05/08/2021			Bond Future	1	100,000,000	0.00 Member	Buy
15:24:50	R212	On 04/11/2021			Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:38:47	R212	On 05/08/2021		Bond Future	1	100,000,000	0.00 Client	Sell
15:39:23	R212	On 04/11/2021		Bond Future	1	100,000,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>					<b>4</b>	<b>400,000,000</b>	<b>0.00</b>	
14:22:01	R214	On 05/08/2021		Bond Future	1	16,000,000	0.00 Member	Sell
14:22:01	R214	On 05/08/2021		Bond Future	1	16,000,000	0.00 Member	Buy
17:56:31	R214	On 05/08/2021		Bond Future	1	16,000,000	0.00 Member	Buy
17:56:31	R214	On 05/08/2021		Bond Future	1	16,000,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>					<b>4</b>	<b>64,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>42</b>	<b>590,680,000</b>	<b>0.00</b>	