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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:04:54	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
9:04:54	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Client	Sell
14:51:57	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
14:51:57	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future					4	40,000	0.00	
9:41:44	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
9:41:44	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
10:48:46	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
10:48:46	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:11:33	R202	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
17:11:33	R202	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Buy
17:21:59	R202	On 04/02/2021			Bond Future	1	1,100,000	0.00 Member	Sell
17:21:59	R202	On 04/02/2021			Bond Future	1	1,100,000	0.00 Client	Buy
Total for R202 Bond Future						4	4,400,000	0.00	
9:04:54	R2035	On 04/02/2021			Bond Future	1	2,100,000	0.00 Member	Buy
9:04:54	R2035	On 04/02/2021			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R2035 Bond Future						2	4,200,000	0.00	
9:04:54	R2037	On 04/02/2021			Bond Future	1	6,700,000	0.00 Member	Buy
9:04:54	R2037	On 04/02/2021			Bond Future	1	6,700,000	0.00 Client	Sell
Total for R2037 Bond Future						2	13,400,000	0.00	
9:04:54	R2040	On 04/02/2021			Bond Future	1	2,200,000	0.00 Member	Buy
9:04:54	R2040	On 04/02/2021			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2040 Bond Future						2	4,400,000	0.00	
17:29:34	R209	On 04/02/2021			Bond Future	1	3,900,000	0.00 Member	Sell
17:29:34	R209	On 04/02/2021			Bond Future	1	4,000,000	0.00 Member	Buy
17:41:37	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Buy
17:41:37	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Member	Sell
17:41:37	R209	On 04/02/2021			Bond Future	1	100,000	0.00 Client	Sell
17:41:37	R209	On 04/02/2021			Bond Future	1	3,900,000	0.00 Client	Sell
17:41:37	R209	On 04/02/2021			Bond Future	1	3,900,000	0.00 Member	Buy
Total for R209 Bond Future						7	16,000,000	0.00	
Grand Total for all Instruments						25	42,480,000	0.00	