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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:26:51	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
15:26:51	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
15:47:08	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Sell
15:47:08	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
17:39:19	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Member	Buy
17:39:19	ALBI	On 04/02/2021		Index Future	1	10,000	0.00 Client	Sell
Total for ALBI Index Future					6	60,000	0.00	
15:01:43	GOVI	On 04/02/2021		GOVI	1	40,000	0.00 Member	Buy
15:51:30	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Sell
15:53:43	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy
15:53:43	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Sell
15:53:43	GOVI	On 04/02/2021		GOVI	1	10,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:43	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Member	Sell
15:53:43	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Client	Sell
15:53:43	GOVI	On 04/02/2021			GOVI	1	10,000	0.00 Client	Sell
15:53:43	GOVI	On 04/02/2021			GOVI	1	20,000	0.00 Member	Buy
15:53:43	GOVI	On 04/02/2021			GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI						10	160,000	0.00	
16:42:51	R2037	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Sell
16:42:51	R2037	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Buy
17:25:08	R2037	On 04/02/2021			Bond Future	1	6,000,000	0.00 Member	Buy
17:25:08	R2037	On 04/02/2021			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R2037 Bond Future						4	24,000,000	0.00	
17:35:13	R2040	On 04/02/2021			Bond Future	1	56,300,000	0.00 Member	Sell
17:35:13	R2040	On 04/02/2021			Bond Future	1	30,100,000	0.00 Member	Buy
17:37:56	R2040	On 04/02/2021			Bond Future	1	16,300,000	0.00 Member	Buy
17:37:56	R2040	On 04/02/2021			Bond Future	1	9,900,000	0.00 Member	Sell
17:37:56	R2040	On 04/02/2021			Bond Future	1	9,900,000	0.00 Member	Buy
17:37:56	R2040	On 04/02/2021			Bond Future	1	9,900,000	0.00 Client	Buy
17:37:56	R2040	On 04/02/2021			Bond Future	1	16,300,000	0.00 Member	Sell
17:37:56	R2040	On 04/02/2021			Bond Future	1	30,100,000	0.00 Member	Sell
17:37:56	R2040	On 04/02/2021			Bond Future	1	16,300,000	0.00 Client	Buy
17:37:56	R2040	On 04/02/2021			Bond Future	1	30,100,000	0.00 Client	Buy
Total for R2040 Bond Future						10	225,200,000	0.00	
14:18:29	R214	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Buy
14:18:29	R214	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:39:58	R214	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:39:58	R214	On 04/02/2021			Bond Future	1	5,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	20,000,000		0.00
	Grand Total for all Instruments				34	269,420,000		0.00
