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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/03/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:31	ALBI	On 06/05/2021		Index Future	1	30,000	0.00 Member	Sell
16:51:31	ALBI	On 06/05/2021		Index Future	1	30,000	0.00 Member	Buy
16:55:48	ALBI	On 06/05/2021		Index Future	1	30,000	0.00 Member	Buy
16:55:48	ALBI	On 06/05/2021		Index Future	1	30,000	0.00 Member	Sell
17:13:09	ALBI	On 06/05/2021		Index Future	1	30,000	0.00 Member	Sell
17:13:09	ALBI	On 06/05/2021		Index Future	1	30,000	0.00 Client	Buy
Total for ALBI Index Future					6	180,000	0.00	
16:51:31	IGOV	On 06/05/2021		Index Future	1	80,000	0.00 Member	Buy
16:51:31	IGOV	On 06/05/2021		Index Future	1	80,000	0.00 Member	Sell
16:56:09	IGOV	On 06/05/2021		Index Future	1	80,000	0.00 Member	Sell
16:56:09	IGOV	On 06/05/2021		Index Future	1	80,000	0.00 Member	Buy
17:13:24	IGOV	On 06/05/2021		Index Future	1	80,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:13:24	IGOV	On 06/05/2021			Index Future	1	80,000	0.00 Member	Buy
Total for IGOV Index Future						6	480,000	0.00	
11:16:48	R186	On 06/05/2021			Bond Future	1	1,000,000	0.00 Member	Sell
11:20:30	R186	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
17:14:16	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
17:14:16	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
17:27:58	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Sell
17:27:58	R186	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
Total for R186 Bond Future						6	102,000,000	0.00	
12:14:52	R2030	On 06/05/2021			Bond Future	1	9,500,000	0.00 Member	Sell
12:18:59	R2030	On 06/05/2021			Bond Future	1	9,500,000	0.00 Client	Buy
Total for R2030 Bond Future						2	19,000,000	0.00	
16:43:46	R2037	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Buy
16:43:46	R2037	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Sell
17:10:04	R2037	On 06/05/2021			Bond Future	1	12,000,000	0.00 Member	Buy
17:10:04	R2037	On 06/05/2021			Bond Future	1	12,000,000	0.00 Client	Sell
Total for R2037 Bond Future						4	48,000,000	0.00	
9:50:08	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Buy
9:50:08	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell
10:24:14	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Client	Buy
10:24:14	R2048	On 06/05/2021			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R2048 Bond Future						4	9,200,000	0.00	
13:59:40	R209	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:59:40	R209	On 06/05/2021		Bond Future	1	50,000,000	0.00 Member	Sell
17:54:48	R209	On 06/05/2021		Bond Future	1	30,000,000	0.00 Client	Buy
17:54:48	R209	On 06/05/2021		Bond Future	1	20,000,000	0.00 Member	Sell
17:54:48	R209	On 06/05/2021		Bond Future	1	20,000,000	0.00 Client	Buy
17:54:48	R209	On 06/05/2021		Bond Future	1	20,000,000	0.00 Member	Buy
17:54:48	R209	On 06/05/2021		Bond Future	1	30,000,000	0.00 Member	Sell
Total for R209 Bond Future					7	200,000,000	0.00	
Grand Total for all Instruments					35	378,860,000	0.00	