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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/01/2021

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:00	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Member	Sell
16:33:00	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Member	Buy
16:48:49	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Client	Buy
16:48:49	ALBI	On 04/02/2021		Index Future	1	50,000	0.00 Member	Sell
Total for ALBI Index Future					4	200,000	0.00	
9:00:56	R2035	On 04/02/2021		Bond Future	1	35,600,000	0.00 Member	Sell
9:26:01	R2035	On 04/02/2021		Bond Future	1	35,000,000	0.00 Member	Sell
11:45:54	R2035	On 04/02/2021		Bond Future	1	35,000,000	0.00 Client	Buy
11:52:41	R2035	On 04/02/2021		Bond Future	1	35,600,000	0.00 Client	Buy
Total for R2035 Bond Future					4	141,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:09:04	R2040	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
10:09:04	R2040	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Sell
10:21:32	R2040	On 04/02/2021			Bond Future	1	1,700,000	0.00 Client	Sell
10:21:32	R2040	On 04/02/2021			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2040 Bond Future						4	6,800,000	0.00	
10:09:04	R2044	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
10:09:04	R2044	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Buy
10:22:05	R2044	On 04/02/2021			Bond Future	1	700,000	0.00 Client	Buy
10:22:05	R2044	On 04/02/2021			Bond Future	1	700,000	0.00 Member	Sell
Total for R2044 Bond Future						4	2,800,000	0.00	
16:08:26	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Member	Sell
16:08:26	R209	On 06/05/2021	10.35	Call	Bond Future	1	100,000,000	0.00 Member	Buy
16:08:26	R209	On 06/05/2021			Bond Future	1	90,000,000	0.00 Member	Sell
16:08:26	R209	On 06/05/2021			Bond Future	1	90,000,000	0.00 Member	Buy
16:08:26	R209	On 06/05/2021	10.35	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:08:26	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:13:28	R209	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Buy
16:13:28	R209	On 04/02/2021			Bond Future	1	8,200,000	0.00 Member	Sell
16:15:52	R209	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Sell
16:15:52	R209	On 04/02/2021			Bond Future	1	5,500,000	0.00 Client	Buy
16:15:52	R209	On 04/02/2021			Bond Future	1	5,500,000	0.00 Member	Buy
16:15:52	R209	On 04/02/2021			Bond Future	1	2,700,000	0.00 Member	Sell
16:15:52	R209	On 04/02/2021			Bond Future	1	2,700,000	0.00 Client	Buy
16:30:09	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Client	Sell
16:30:09	R209	On 06/05/2021	10.60	Put	Bond Future	1	100,000,000	0.00 Member	Buy
16:30:18	R209	On 06/05/2021	10.35	Call	Bond Future	1	100,000,000	0.00 Client	Buy
16:30:18	R209	On 06/05/2021	10.35	Call	Bond Future	1	100,000,000	0.00 Member	Sell
16:30:26	R209	On 06/05/2021			Bond Future	1	90,000,000	0.00 Client	Sell
16:30:26	R209	On 06/05/2021			Bond Future	1	90,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				19	1,192,800,000		0.00
	Grand Total for all Instruments				35	1,343,800,000		0.00