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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:57:09	ALBI	On 07/05/2020		Index Future	1	20,000	0.00 Member	Buy
15:57:09	ALBI	On 07/05/2020		Index Future	1	20,000	0.00 Member	Sell
Total for ALBI Index Future					2	40,000	0.00	
11:12:02	GOVI	On 07/05/2020		GOVI	1	20,000	0.00 Member	Buy
11:12:02	GOVI	On 07/05/2020		GOVI	1	20,000	0.00 Member	Sell
11:45:14	GOVI	On 07/05/2020		GOVI	1	20,000	0.00 Member	Buy
11:45:14	GOVI	On 07/05/2020		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					4	80,000	0.00	
12:38:56	R186	On 07/05/2020		Bond Future	1	18,600,000	0.00 Member	Sell
12:38:56	R186	On 07/05/2020		Bond Future	1	7,500,000	0.00 Member	Buy
12:59:51	R186	On 07/05/2020		Bond Future	1	9,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:59:51	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
12:59:51	R186	On 07/05/2020			Bond Future	1	7,500,000	0.00 Client	Buy
12:59:51	R186	On 07/05/2020			Bond Future	1	9,100,000	0.00 Member	Sell
12:59:51	R186	On 07/05/2020			Bond Future	1	7,500,000	0.00 Member	Sell
12:59:51	R186	On 07/05/2020			Bond Future	1	9,100,000	0.00 Client	Buy
12:59:51	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
12:59:51	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R186 Bond Future						10	74,400,000	0.00	
9:22:14	R2023	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Sell
9:22:14	R2023	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Buy
Total for R2023 Bond Future						2	10,600,000	0.00	
10:50:30	R2030	On 07/05/2020			Bond Future	1	12,000,000	0.00 Client	Buy
10:50:30	R2030	On 07/05/2020			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	24,000,000	0.00	
8:16:28	R2032	On 07/05/2020			Bond Future	1	66,800,000	0.00 Member	Buy
8:16:28	R2032	On 07/05/2020			Bond Future	1	44,100,000	0.00 Member	Sell
9:22:14	R2032	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
9:22:14	R2032	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
11:40:03	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Member	Sell
11:40:03	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Client	Sell
11:40:03	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Member	Buy
11:45:07	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Member	Sell
11:45:07	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Client	Buy
11:46:23	R2032	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
11:46:23	R2032	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:46:23	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Client	Sell
11:46:23	R2032	On 07/05/2020			Bond Future	1	5,800,000	0.00 Client	Sell
11:46:23	R2032	On 07/05/2020			Bond Future	1	36,300,000	0.00 Client	Sell
11:46:23	R2032	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:46:23	R2032	On 07/05/2020			Bond Future	1	36,300,000	0.00 Member	Buy
11:46:23	R2032	On 07/05/2020			Bond Future	1	22,700,000	0.00 Member	Buy
11:46:23	R2032	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
11:46:23	R2032	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:59:13	R2032	On 07/05/2020			Bond Future	1	11,600,000	0.00 Client	Buy
16:59:13	R2032	On 07/05/2020			Bond Future	1	11,600,000	0.00 Member	Sell
Total for R2032 Bond Future						21	389,600,000	0.00	
9:22:14	R2035	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Buy
9:22:14	R2035	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R2035 Bond Future						2	9,200,000	0.00	
9:22:14	R2037	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Buy
9:22:14	R2037	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Sell
Total for R2037 Bond Future						2	6,600,000	0.00	
9:22:14	R2040	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
9:22:14	R2040	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
11:48:41	R2040	On 07/05/2020			Bond Future	1	102,500,000	0.00 Member	Buy
11:48:41	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
11:58:09	R2040	On 07/05/2020			Bond Future	1	102,300,000	0.00 Member	Sell
11:58:09	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
11:58:09	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
Total for R2040 Bond Future						7	207,000,000	0.00	
9:22:14	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
9:22:14	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
11:48:41	R2044	On 07/05/2020			Bond Future	1	15,700,000	0.00 Member	Buy
11:48:41	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
11:57:45	R2044	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
11:57:45	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:57:45	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
Total for R2044 Bond Future						7	32,200,000	0.00	
9:22:14	R2048	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
9:22:14	R2048	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R2048 Bond Future						2	4,600,000	0.00	
13:39:02	R208	On 07/05/2020			Bond Future	1	24,200,000	0.00 Member	Buy
13:39:02	R208	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
15:05:39	R208	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Buy
15:05:39	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	11,400,000	0.00 Client	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	7,800,000	0.00 Client	Sell
15:05:39	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
15:05:39	R208	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Buy
15:05:39	R208	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R208 Bond Future						16	96,800,000	0.00	
16:03:58	R209	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
16:03:58	R209	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
16:28:19	R209	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
16:28:19	R209	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R209 Bond Future						4	9,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:22:14	R214	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
9:22:14	R214	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:38:56	R214	On 07/05/2020			Bond Future	1	24,500,000	0.00 Member	Sell
12:38:56	R214	On 07/05/2020			Bond Future	1	24,500,000	0.00 Client	Buy
Total for R214 Bond Future						4	52,000,000	0.00	
Grand Total for all Instruments						85	916,720,000	0.00	