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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:49:05	ALBI	On 07/05/2020		Index Future	1	40,000	0.00 Member	Sell
8:49:05	ALBI	On 07/05/2020		Index Future	1	20,000	0.00 Member	Buy
11:18:44	ALBI	On 07/05/2020		Index Future	1	20,000	0.00 Member	Buy
13:32:57	ALBI	On 07/05/2020		Index Future	1	20,000	0.00 Member	Sell
13:32:57	ALBI	On 07/05/2020		Index Future	1	20,000	0.00 Client	Buy
Total for ALBI Index Future					5	120,000	0.00	
13:05:25	I2038	On 07/05/2020		Bond Future	1	500,000	0.00 Client	Sell
13:05:25	I2038	On 07/05/2020		Bond Future	1	500,000	0.00 Client	Buy
Total for I2038 Bond Future					2	1,000,000	0.00	
17:18:56	I2050	On 07/05/2020		Bond Future	1	42,400,000	0.00 Member	Sell
17:18:56	I2050	On 07/05/2020		Bond Future	1	42,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	84,800,000	0.00	
8:21:26	R186	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Sell
8:21:26	R186	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
8:49:47	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
8:49:47	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
9:51:41	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
9:53:57	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
9:55:01	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
9:55:01	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
10:18:44	R186	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
10:18:44	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
10:18:44	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	10,100,000	0.00 Client	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
10:18:44	R186	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
10:18:44	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Sell
10:18:44	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	1,100,000	0.00 Client	Buy
10:18:44	R186	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Buy
10:18:45	R186	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Buy
10:18:45	R186	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
Total for R186 Bond Future						25	110,000,000	0.00	
12:08:45	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
12:08:45	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
13:22:23	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
13:22:23	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						4	2,000,000	0.00	
12:08:45	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
12:08:45	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:27:50	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:27:50	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
Total for R2030 Bond Future						4	1,200,000	0.00	
10:52:46	R2032	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Buy
10:52:46	R2032	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Sell
15:12:50	R2032	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
15:12:50	R2032	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Sell
Total for R2032 Bond Future						4	39,000,000	0.00	
9:06:50	R2035	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:06:50	R2035	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:23:52	R2035	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Sell
9:23:52	R2035	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
10:50:51	R2035	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Sell
10:50:51	R2035	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Buy
14:04:25	R2035	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:04:25	R2035	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
15:06:59	R2035	On 07/05/2020			Bond Future	1	143,000,000	0.00 Member	Sell
15:06:59	R2035	On 07/05/2020			Bond Future	1	143,000,000	0.00 Member	Buy
16:10:06	R2035	On 07/05/2020			Bond Future	1	143,000,000	0.00 Member	Buy
16:10:06	R2035	On 07/05/2020			Bond Future	1	143,000,000	0.00 Client	Sell
17:18:56	R2035	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Sell
17:18:56	R2035	On 07/05/2020			Bond Future	1	10,200,000	0.00 Client	Buy
Total for R2035 Bond Future						14	661,400,000	0.00	
10:50:51	R2040	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:51	R2040	On 07/05/2020			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	30,000,000	0.00	
16:01:34	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:01:34	R2044	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Buy
16:35:10	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
16:35:10	R2044	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
16:35:10	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
16:35:10	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
16:35:10	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Sell
16:35:10	R2044	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
16:35:10	R2044	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
16:35:10	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
Total for R2044 Bond Future						10	8,400,000	0.00	
8:42:26	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
8:42:26	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
8:52:57	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
8:52:57	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
12:36:59	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
12:36:59	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
13:33:37	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Buy
13:33:37	R209	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R209 Bond Future						8	28,000,000	0.00	
Grand Total for all Instruments						80	965,920,000	0.00	