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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:43:11	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
16:43:11	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Buy
17:33:08	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
17:33:08	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Client	Buy
17:40:51	ALBI	On 07/05/2020		Index Future	1	80,000	0.00 Member	Sell
17:44:49	ALBI	On 07/05/2020		Index Future	1	80,000	0.00 Member	Buy
17:46:00	ALBI	On 07/05/2020		Index Future	1	80,000	0.00 Member	Buy
17:46:00	ALBI	On 07/05/2020		Index Future	1	80,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>8</b>	<b>360,000</b>	<b>0.00</b>	
16:29:58	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Sell
16:29:58	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
14:08:13	I2025	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
14:08:13	I2025	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>						<b>2</b>	<b>1,400,000</b>	<b>0.00</b>	
14:08:13	I2038	On 07/05/2020			Bond Future	1	14,500,000	0.00 Member	Sell
14:08:13	I2038	On 07/05/2020			Bond Future	1	14,500,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>29,000,000</b>	<b>0.00</b>	
14:08:13	I2046	On 07/05/2020			Bond Future	1	8,900,000	0.00 Member	Sell
14:08:13	I2046	On 07/05/2020			Bond Future	1	8,900,000	0.00 Client	Buy
14:56:13	I2046	On 07/05/2020			Bond Future	1	30,100,000	0.00 Client	Sell
14:56:13	I2046	On 07/05/2020			Bond Future	1	30,100,000	0.00 Member	Sell
14:56:13	I2046	On 07/05/2020			Bond Future	1	30,100,000	0.00 Client	Buy
14:56:13	I2046	On 07/05/2020			Bond Future	1	30,100,000	0.00 Member	Buy
<b>Total for I2046 Bond Future</b>						<b>6</b>	<b>138,200,000</b>	<b>0.00</b>	
14:08:13	I2050	On 07/05/2020			Bond Future	1	32,800,000	0.00 Member	Sell
14:08:13	I2050	On 07/05/2020			Bond Future	1	32,800,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>2</b>	<b>65,600,000</b>	<b>0.00</b>	
9:28:10	R186	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Sell
9:28:10	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:49:22	R186	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
9:49:22	R186	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Member	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Client	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
9:49:22	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
9:49:22	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Member	Sell
9:49:23	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
9:49:23	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
9:49:23	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
9:49:23	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
11:52:21	R186	On 06/08/2020			Bond Future	1	175,000,000	0.00 Member	Sell
11:52:21	R186	On 06/08/2020	8.25	Put	Bond Future	1	175,000,000	0.00 Member	Sell
11:52:21	R186	On 06/08/2020			Bond Future	1	175,000,000	0.00 Member	Buy
11:52:21	R186	On 06/08/2020	8.25	Put	Bond Future	1	175,000,000	0.00 Member	Buy
15:00:46	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Sell
15:00:46	R186	On 06/08/2020			Bond Future	1	175,000,000	0.00 Member	Buy
15:00:56	R186	On 06/08/2020	8.25	Put	Bond Future	1	5,000,000	0.00 Member	Sell
15:00:56	R186	On 06/08/2020	8.25	Put	Bond Future	1	175,000,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	125,000,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Client	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	125,000,000	0.00 Member	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	7,500,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	7,500,000	0.00 Client	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	7,500,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	7,500,000	0.00 Client	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	7,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	7,500,000	0.00 Member	Sell
15:10:12	R186	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
15:10:12	R186	On 06/08/2020			Bond Future	1	125,000,000	0.00 Client	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	125,000,000	0.00 Member	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	7,500,000	0.00 Client	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	20,000,000	0.00 Member	Buy
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	20,000,000	0.00 Member	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	7,500,000	0.00 Client	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	125,000,000	0.00 Member	Buy
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	5,000,000	0.00 Member	Buy
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	125,000,000	0.00 Client	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	20,000,000	0.00 Client	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	10,000,000	0.00 Client	Sell
15:12:15	R186	On 06/08/2020	8.25	Put	Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>61</b>	<b>2,180,000,000</b>	<b>0.00</b>	
9:01:28	R202	On 07/05/2020			Bond Future	1	66,200,000	0.00 Member	Buy
9:01:28	R202	On 07/05/2020			Bond Future	1	66,200,000	0.00 Client	Sell
14:08:13	R202	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
14:08:13	R202	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>133,200,000</b>	<b>0.00</b>	
8:25:33	R2030	On 07/05/2020			Bond Future	1	148,200,000	0.00 Member	Sell
8:25:33	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
9:54:34	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
9:54:34	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:24:14	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
10:24:14	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Client	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Sell
10:43:37	R2030	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Sell
10:43:37	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
10:43:37	R2030	On 07/05/2020			Bond Future	1	5,900,000	0.00 Client	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Sell
10:43:37	R2030	On 07/05/2020			Bond Future	1	111,400,000	0.00 Member	Sell
10:43:37	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
10:43:37	R2030	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	111,400,000	0.00 Member	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	10,900,000	0.00 Client	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	11,400,000	0.00 Client	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	4,600,000	0.00 Client	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
10:43:37	R2030	On 07/05/2020			Bond Future	1	111,400,000	0.00 Client	Buy
15:51:43	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
15:51:43	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>25</b>	<b>631,200,000</b>	<b>0.00</b>	
9:54:34	R2032	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
9:54:34	R2032	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:26:01	R2032	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:26:01	R2032	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:51:43	R2032	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Buy
15:51:43	R2032	On 07/05/2020			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>6</b>	<b>48,000,000</b>	<b>0.00</b>	
9:59:19	R2035	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:59:19	R2035	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Sell
15:51:43	R2035	On 07/05/2020			Bond Future	1	9,000,000	0.00 Member	Sell
15:51:43	R2035	On 07/05/2020			Bond Future	1	9,000,000	0.00 Member	Buy
16:39:40	R2035	On 07/05/2020			Bond Future	1	9,000,000	0.00 Member	Sell
16:39:40	R2035	On 07/05/2020			Bond Future	1	9,000,000	0.00 Client	Buy
17:34:29	R2035	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
17:34:29	R2035	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
17:34:29	R2035	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
17:34:30	R2035	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Sell
17:34:30	R2035	On 07/05/2020			Bond Future	1	7,800,000	0.00 Client	Buy

**Total for R2035 Bond Future**

**11                      68,400,000                      0.00**

8:26:37	R2037	On 04/02/2021	11.97	Call	Bond Future	1	10,000,000	0.00 Member	Sell
8:26:37	R2037	On 04/02/2021	13.73	Put	Bond Future	1	10,000,000	0.00 Member	Buy
8:26:37	R2037	On 04/02/2021	11.97	Call	Bond Future	1	10,000,000	0.00 Client	Buy
8:26:37	R2037	On 04/02/2021	13.73	Put	Bond Future	1	10,000,000	0.00 Client	Sell
14:56:13	R2037	On 07/05/2020			Bond Future	1	16,400,000	0.00 Client	Sell
14:56:13	R2037	On 07/05/2020			Bond Future	1	16,400,000	0.00 Member	Sell
14:56:13	R2037	On 07/05/2020			Bond Future	1	16,400,000	0.00 Client	Buy
14:56:13	R2037	On 07/05/2020			Bond Future	1	16,400,000	0.00 Member	Buy

**Total for R2037 Bond Future**

**8                              105,600,000                              0.00**

9:59:19	R2044	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Buy
9:59:19	R2044	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
10:48:22	R2044	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Buy
10:48:22	R2044	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
12:54:58	R2044	On 07/05/2020			Bond Future	1	15,000,000	0.00 Client	Sell
12:54:58	R2044	On 07/05/2020			Bond Future	1	3,100,000	0.00 Client	Sell
12:54:58	R2044	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
12:54:58	R2044	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Buy
12:54:58	R2044	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Sell
12:54:58	R2044	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:58	R2044	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
12:54:58	R2044	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Buy
14:56:13	R2044	On 07/05/2020			Bond Future	1	106,600,000	0.00 Member	Buy
14:56:13	R2044	On 07/05/2020			Bond Future	1	106,600,000	0.00 Member	Sell
14:56:13	R2044	On 07/05/2020			Bond Future	1	106,600,000	0.00 Client	Sell
14:56:13	R2044	On 07/05/2020			Bond Future	1	106,600,000	0.00 Client	Buy
17:35:06	R2044	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
17:35:06	R2044	On 07/05/2020			Bond Future	1	6,300,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>18</b>	<b>531,600,000</b>	<b>0.00</b>	
9:54:34	R2048	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
9:54:34	R2048	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Buy
10:25:14	R2048	On 07/05/2020			Bond Future	1	15,400,000	0.00 Member	Sell
10:25:14	R2048	On 07/05/2020			Bond Future	1	15,400,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>61,600,000</b>	<b>0.00</b>	
9:47:10	R209	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:47:10	R209	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
15:54:20	R209	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:54:20	R209	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:54:53	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:54:53	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:33:24	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:33:24	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>13,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>167</b>	<b>4,007,380,000</b>	<b>0.00</b>	