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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:42	ALBI	On 07/05/2020		Index Future	1	30,000	0.00 Member	Buy
17:15:27	ALBI	On 07/05/2020		Index Future	1	30,000	0.00 Member	Sell
Total for ALBI Index Future					2	60,000	0.00	
10:58:46	I2038	On 07/05/2020		Bond Future	1	10,600,000	0.00 Member	Sell
10:58:46	I2038	On 07/05/2020		Bond Future	1	10,600,000	0.00 Client	Buy
Total for I2038 Bond Future					2	21,200,000	0.00	
15:17:57	I2050	On 07/05/2020		Bond Future	1	21,600,000	0.00 Member	Sell
15:17:57	I2050	On 07/05/2020		Bond Future	1	21,600,000	0.00 Client	Buy
Total for I2050 Bond Future					2	43,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:10:58	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
14:10:58	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:44:28	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:44:28	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
15:44:28	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:44:28	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:44:28	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
16:37:19	R186	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
16:37:19	R186	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R186 Bond Future						9	27,400,000	0.00	
15:17:57	R202	On 07/05/2020			Bond Future	1	9,400,000	0.00 Member	Buy
15:17:57	R202	On 07/05/2020			Bond Future	1	9,400,000	0.00 Client	Sell
Total for R202 Bond Future						2	18,800,000	0.00	
9:11:16	R2030	On 07/05/2020			Bond Future	1	35,000,000	0.00 Client	Buy
9:11:16	R2030	On 07/05/2020			Bond Future	1	35,000,000	0.00 Member	Sell
16:30:06	R2030	On 07/05/2020			Bond Future	1	12,500,000	0.00 Member	Buy
16:30:06	R2030	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Sell
16:30:06	R2030	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
16:30:06	R2030	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Sell
17:15:18	R2030	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
17:15:18	R2030	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Buy
17:21:04	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
17:21:04	R2030	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
17:21:04	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Member	Buy
17:21:04	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Client	Sell
17:21:04	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
17:21:04	R2030	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
17:21:04	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:21:04	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Member	Sell
17:33:26	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:33:26	R2030	On 06/08/2020			Bond Future	1	10,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:33:26	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:33:26	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
17:33:26	R2030	On 06/08/2020			Bond Future	1	10,500,000	0.00 Member	Sell
17:33:26	R2030	On 06/08/2020			Bond Future	1	10,500,000	0.00 Client	Buy
17:33:26	R2030	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
17:33:26	R2030	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R2030 Bond Future						24	173,800,000	0.00	
16:35:56	R2032	On 07/05/2020			Bond Future	1	88,300,000	0.00 Member	Buy
16:35:56	R2032	On 07/05/2020			Bond Future	1	88,300,000	0.00 Client	Sell
Total for R2032 Bond Future						2	176,600,000	0.00	
8:51:02	R2037	On 07/05/2020			Bond Future	1	67,000,000	0.00 Member	Sell
8:51:02	R2037	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
9:00:35	R2037	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	25,000,000	0.00 Member	Sell
9:00:35	R2037	On 07/05/2020			Bond Future	1	25,000,000	0.00 Member	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	6,500,000	0.00 Client	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	15,000,000	0.00 Client	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	25,000,000	0.00 Client	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	20,000,000	0.00 Client	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Buy
9:00:35	R2037	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
9:00:35	R2037	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Sell
9:00:35	R2037	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
9:21:35	R2037	On 07/05/2020			Bond Future	1	135,000,000	0.00 Client	Buy
9:21:35	R2037	On 07/05/2020			Bond Future	1	135,000,000	0.00 Member	Sell
Total for R2037 Bond Future						18	538,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:20:18	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
8:20:18	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
11:38:49	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
11:38:49	R2040	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R2040 Bond Future						4	12,000,000	0.00	
8:21:16	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
8:21:16	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
11:39:57	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
11:39:57	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R2044 Bond Future						4	8,800,000	0.00	
16:30:06	R2048	On 07/05/2020			Bond Future	1	13,000,000	0.00 Member	Buy
16:30:06	R2048	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
16:30:06	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:30:06	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:22:17	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:22:17	R2048	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Buy
17:22:17	R2048	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Sell
17:22:17	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
17:22:17	R2048	On 07/05/2020			Bond Future	1	10,900,000	0.00 Client	Sell
17:22:17	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
17:22:17	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
17:22:17	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:23:00	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Client	Buy
17:23:00	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:23:00	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
17:23:00	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:23:00	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Buy
17:23:00	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:23:00	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
17:23:00	R2048	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				20	104,000,000		0.00
	Grand Total for all Instruments				89	1,123,860,000		0.00