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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/05/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:13:36	ALBI	On 06/08/2020		Index Future	1	30,000	0.00 Member	Buy
11:13:36	ALBI	On 06/08/2020		Index Future	1	30,000	0.00 Member	Sell
11:32:40	ALBI	On 06/08/2020		Index Future	1	30,000	0.00 Client	Sell
11:32:40	ALBI	On 06/08/2020		Index Future	1	30,000	0.00 Member	Buy
Total for ALBI Index Future					4	120,000	0.00	
13:56:15	I2025	On 06/08/2020		Bond Future	1	6,400,000	0.00 Member	Buy
13:56:15	I2025	On 06/08/2020		Bond Future	1	6,400,000	0.00 Client	Sell
Total for I2025 Bond Future					2	12,800,000	0.00	
15:17:54	I2029	On 06/08/2020		Bond Future	1	3,400,000	0.00 Member	Sell
15:17:54	I2029	On 06/08/2020		Bond Future	1	22,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	5,900,000	0.00 Client	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Buy
16:48:52	I2029	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Buy
16:48:52	I2029	On 06/08/2020			Bond Future	1	9,500,000	0.00 Client	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	3,500,000	0.00 Client	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	3,400,000	0.00 Client	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Sell
16:48:52	I2029	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Buy
16:48:52	I2029	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Buy
Total for I2029 Bond Future						13	89,200,000	0.00	
11:54:02	I2038	On 06/08/2020			Bond Future	1	13,100,000	0.00 Member	Sell
11:54:02	I2038	On 06/08/2020			Bond Future	1	13,100,000	0.00 Member	Buy
12:24:09	I2038	On 06/08/2020			Bond Future	1	13,100,000	0.00 Member	Buy
12:24:09	I2038	On 06/08/2020			Bond Future	1	13,100,000	0.00 Client	Sell
13:56:15	I2038	On 06/08/2020			Bond Future	1	53,400,000	0.00 Member	Buy
13:56:15	I2038	On 06/08/2020			Bond Future	1	53,400,000	0.00 Client	Sell
Total for I2038 Bond Future						6	159,200,000	0.00	
12:49:59	I2046	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:49:59	I2046	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:01:30	I2046	On 06/08/2020			Bond Future	1	24,800,000	0.00 Member	Buy
14:01:30	I2046	On 06/08/2020			Bond Future	1	24,800,000	0.00 Client	Sell
Total for I2046 Bond Future						4	51,600,000	0.00	
12:49:59	I2050	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
12:49:59	I2050	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
14:01:30	I2050	On 06/08/2020			Bond Future	1	172,200,000	0.00 Member	Buy
14:01:30	I2050	On 06/08/2020			Bond Future	1	168,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:53:01	I2050	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
14:53:01	I2050	On 06/08/2020			Bond Future	1	168,200,000	0.00 Client	Sell
14:53:01	I2050	On 06/08/2020			Bond Future	1	168,200,000	0.00 Member	Buy
14:53:01	I2050	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
14:53:01	I2050	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Sell
Total for I2050 Bond Future						9	690,600,000	0.00	
12:10:42	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
12:10:42	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
12:10:42	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:10:42	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:25:56	R186	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
15:25:56	R186	On 06/08/2020			Bond Future	1	58,000,000	0.00 Member	Sell
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:06:46	R186	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	50,000,000	0.00 Client	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
17:06:46	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:06:46	R186	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R186 Bond Future						23	236,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:54:02	R202	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Sell
11:54:02	R202	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Buy
12:23:23	R202	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Buy
12:23:23	R202	On 06/08/2020			Bond Future	1	6,500,000	0.00 Client	Sell
13:56:15	R202	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Buy
13:56:15	R202	On 06/08/2020			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R202 Bond Future						6	31,200,000	0.00	
12:19:51	R2030	On 06/08/2020			Bond Future	1	20,500,000	0.00 Member	Buy
12:19:51	R2030	On 06/08/2020			Bond Future	1	24,900,000	0.00 Member	Sell
12:42:26	R2030	On 06/08/2020			Bond Future	1	4,400,000	0.00 Member	Sell
12:42:26	R2030	On 06/08/2020			Bond Future	1	20,500,000	0.00 Client	Buy
12:42:26	R2030	On 06/08/2020			Bond Future	1	4,400,000	0.00 Client	Buy
12:42:26	R2030	On 06/08/2020			Bond Future	1	4,400,000	0.00 Member	Buy
12:42:26	R2030	On 06/08/2020			Bond Future	1	20,500,000	0.00 Member	Sell
15:47:17	R2030	On 05/11/2020	10.37	Put	Bond Future	1	18,900,000	0.00 Member	Sell
15:47:17	R2030	On 05/11/2020	9.03	Call	Bond Future	1	18,900,000	0.00 Member	Buy
15:47:17	R2030	On 05/11/2020	8.53	Call	Bond Future	1	18,900,000	0.00 Member	Sell
15:47:17	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,000,000	0.00 Member	Buy
15:47:17	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,000,000	0.00 Member	Buy
15:47:17	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,000,000	0.00 Member	Sell
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,500,000	0.00 Member	Buy
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,500,000	0.00 Client	Buy
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	5,500,000	0.00 Member	Sell
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,900,000	0.00 Member	Buy
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,900,000	0.00 Client	Buy
15:54:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,900,000	0.00 Member	Sell
15:54:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,500,000	0.00 Member	Sell
15:54:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,500,000	0.00 Client	Buy
15:54:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,900,000	0.00 Member	Sell
15:54:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,500,000	0.00 Member	Buy
15:54:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,500,000	0.00 Member	Sell
15:54:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:54:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	5,500,000	0.00 Client	Sell
15:54:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,900,000	0.00 Member	Buy
15:54:54	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,500,000	0.00 Client	Sell
15:54:54	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,500,000	0.00 Member	Sell
15:54:54	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,900,000	0.00 Client	Buy
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,900,000	0.00 Member	Sell
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,500,000	0.00 Member	Sell
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,500,000	0.00 Client	Buy
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,500,000	0.00 Client	Buy
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,500,000	0.00 Member	Sell
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,500,000	0.00 Member	Buy
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,900,000	0.00 Member	Buy
15:55:03	R2030	On 05/11/2020	10.37	Put	Bond Future	1	5,500,000	0.00 Member	Buy
17:14:51	R2030	On 06/08/2020			Bond Future	1	24,400,000	0.00 Member	Buy
17:14:51	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Sell
17:23:42	R2030	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
17:23:42	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Buy
17:23:42	R2030	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
17:23:42	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Client	Sell
17:23:42	R2030	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R2030 Bond Future						47	406,000,000	0.00	
10:27:06	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Buy
10:27:06	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Sell
10:39:48	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Sell
10:39:48	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Client	Buy
12:16:28	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Buy
12:16:28	R2032	On 06/08/2020			Bond Future	1	9,600,000	0.00 Member	Sell
12:40:04	R2032	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
12:40:04	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Sell
12:40:04	R2032	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
12:40:04	R2032	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
12:40:04	R2032	On 06/08/2020			Bond Future	1	7,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						11	70,000,000	0.00	
9:48:21	R2035	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Buy
9:48:21	R2035	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
10:36:55	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:36:55	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:36:55	R2035	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Buy
10:36:55	R2035	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
10:36:55	R2035	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Sell
10:36:55	R2035	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
10:36:55	R2035	On 06/08/2020			Bond Future	1	3,800,000	0.00 Client	Sell
10:36:55	R2035	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
12:16:28	R2035	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Buy
12:16:28	R2035	On 06/08/2020			Bond Future	1	9,600,000	0.00 Member	Sell
12:41:03	R2035	On 06/08/2020			Bond Future	1	7,900,000	0.00 Member	Sell
12:41:03	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
12:41:03	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
12:41:03	R2035	On 06/08/2020			Bond Future	1	7,900,000	0.00 Client	Buy
12:41:03	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2035 Bond Future						17	56,400,000	0.00	
9:48:21	R2037	On 06/08/2020			Bond Future	1	13,700,000	0.00 Member	Buy
9:48:21	R2037	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:33:33	R2037	On 06/08/2020			Bond Future	1	11,300,000	0.00 Member	Buy
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:33:33	R2037	On 06/08/2020			Bond Future	1	11,300,000	0.00 Client	Sell
10:33:33	R2037	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	5,800,000	0.00 Member	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	5,800,000	0.00 Member	Buy
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	5,800,000	0.00 Client	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:37:35	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:37:36	R209	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
10:37:36	R209	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R209 Bond Future						16	29,200,000	0.00	
9:48:21	R214	On 06/08/2020			Bond Future	1	11,200,000	0.00 Member	Buy
9:48:21	R214	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
10:32:45	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	9,200,000	0.00 Member	Buy
10:32:45	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
10:32:45	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	9,200,000	0.00 Member	Sell
10:32:45	R214	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
10:32:45	R214	On 06/08/2020			Bond Future	1	9,200,000	0.00 Client	Sell
Total for R214 Bond Future						13	44,800,000	0.00	
Grand Total for all Instruments						235	2,235,520,000	0.00	