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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/08/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:13:02	ALBI	On 05/11/2020			Index Future	1	90,000	0.00 Member	Buy
13:13:02	ALBI	On 05/11/2020			Index Future	1	90,000	0.00 Member	Sell
13:32:14	ALBI	On 05/11/2020			Index Future	1	90,000	0.00 Client	Buy
13:32:14	ALBI	On 05/11/2020			Index Future	1	90,000	0.00 Member	Sell
Total for ALBI Index Future						4	360,000	0.00	
14:43:43	GOVI	On 05/11/2020			GOVI	1	20,000	0.00 Member	Buy
15:12:43	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Sell
16:44:04	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Buy
16:44:04	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Client	Sell
16:44:04	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Client	Sell
16:44:04	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Buy
16:44:04	GOVI	On 05/11/2020			GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						7	80,000	0.00	
16:12:36	R2023	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
16:12:36	R2023	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Sell
Total for R2023 Bond Future						2	6,600,000	0.00	
10:22:45	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
10:22:45	R2030	On 05/11/2020			Bond Future	1	112,000,000	0.00 Member	Sell
15:31:31	R2030	On 05/11/2020			Bond Future	1	25,000,000	0.00 Member	Buy
15:31:31	R2030	On 05/11/2020			Bond Future	1	25,000,000	0.00 Client	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	10,400,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	15,100,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	70,100,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	15,100,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	70,100,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	70,100,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	15,100,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	10,400,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	10,400,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:03:38	R2030	On 05/11/2020			Bond Future	1	2,600,000	0.00 Client	Buy
17:03:38	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Client	Buy
Total for R2030 Bond Future						33	498,000,000	0.00	
10:55:34	R2035	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Sell
10:55:34	R2035	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Buy
11:13:51	R2035	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Sell
11:13:51	R2035	On 05/11/2020			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	800,000,000	0.00	
15:23:00	R2037	On 05/11/2020			Bond Future	1	27,000,000	0.00 Member	Sell
15:23:00	R2037	On 05/11/2020			Bond Future	1	27,000,000	0.00 Member	Buy
17:05:00	R2037	On 05/11/2020			Bond Future	1	27,000,000	0.00 Member	Sell
17:05:00	R2037	On 05/11/2020			Bond Future	1	27,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	108,000,000	0.00	
16:41:14	R2044	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
16:41:14	R2044	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
17:08:10	R2044	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Sell
17:08:10	R2044	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
Total for R2044 Bond Future						4	18,400,000	0.00	
14:57:50	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:57:50	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
14:57:50	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:57:50	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:57:50	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:57:50	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:59:51	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Member	Buy
14:59:51	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Member	Sell
15:29:00	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:29:00	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:40:28	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Member	Sell
15:40:28	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:40:44	R209	On 06/05/2021	11.25	Put	Bond Future	1	25,000,000	0.00 Member	Buy
15:40:44	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:40:57	R209	On 06/05/2021	10.25	Call	Bond Future	1	25,000,000	0.00 Member	Sell
15:40:57	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
15:41:06	R209	On 06/05/2021			Bond Future	1	10,000,000	0.00 Member	Buy
15:41:06	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Member	Sell
16:12:36	R209	On 05/11/2020			Bond Future	1	6,200,000	0.00 Member	Buy
16:40:18	R209	On 05/11/2020			Bond Future	1	6,200,000	0.00 Client	Sell
16:41:14	R209	On 05/11/2020			Bond Future	1	6,000,000	0.00 Member	Buy
16:41:14	R209	On 05/11/2020			Bond Future	1	6,000,000	0.00 Member	Sell
17:07:30	R209	On 05/11/2020			Bond Future	1	6,000,000	0.00 Client	Sell
17:07:30	R209	On 05/11/2020			Bond Future	1	6,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	20,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	20,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	25,000,000	0.00 Member	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	25,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	25,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	25,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	25,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Buy
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Client	Sell
17:51:44	R209	On 06/05/2021	12.25	Put	Bond Future	1	20,000,000	0.00 Member	Sell
17:52:15	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Member	Buy
17:52:15	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Client	Sell
17:52:15	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Member	Buy
17:52:15	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Member	Sell
17:52:15	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Client	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	17,500,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	17,500,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	17,500,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	20,000,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	20,000,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	25,000,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	17,500,000	0.00 Member	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	20,000,000	0.00 Member	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	17,500,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	17,500,000	0.00 Member	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	20,000,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	20,000,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	25,000,000	0.00 Client	Buy
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
17:53:51	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	17,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	17,500,000	0.00 Client	Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	17,500,000	0.00 Client	Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	17,500,000	0.00 Member	Buy
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	20,000,000	0.00 Member	Buy
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	20,000,000	0.00 Client	Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	17,500,000	0.00 Member	Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	20,000,000	0.00 Member	Sell
17:55:22	R209	On 06/05/2021	10.25	Call	Bond Future	1	17,500,000	0.00 Member	Sell
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Member	Sell
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Member	Sell
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Member	Buy
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	10,000,000	0.00 Client	Sell
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	25,000,000	0.00 Member	Buy
17:55:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	25,000,000	0.00 Client	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	7,500,000	0.00 Member	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	6,000,000	0.00 Client	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	10,000,000	0.00 Client	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	7,000,000	0.00 Client	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	7,500,000	0.00 Client	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	7,500,000	0.00 Member	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	5,000,000	0.00 Client	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	7,500,000	0.00 Member	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	7,500,000	0.00 Member	Buy
17:57:28	R209	On 06/05/2021			Bond Future	1	7,000,000	0.00 Member	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	6,000,000	0.00 Member	Sell
17:57:28	R209	On 06/05/2021			Bond Future	1	7,500,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:57:28	R209	On 06/05/2021		Bond Future	1	10,000,000	0.00 Member	Sell
Total for R209 Bond Future					109	2,464,400,000	0.00	
Grand Total for all Instruments					167	3,895,840,000	0.00	