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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:53:41	ALBI	On 07/05/2020		Index Future	1	30,000	0.00 Member	Sell
16:53:41	ALBI	On 07/05/2020		Index Future	1	30,000	0.00 Member	Buy
Total for ALBI Index Future					2	60,000	0.00	
10:32:31	I2029	On 07/05/2020		Bond Future	1	2,200,000	0.00 Member	Sell
10:36:05	I2029	On 07/05/2020		Bond Future	1	2,200,000	0.00 Client	Buy
11:57:19	I2029	On 07/05/2020		Bond Future	1	2,200,000	0.00 Member	Sell
11:57:19	I2029	On 07/05/2020		Bond Future	1	2,200,000	0.00 Member	Buy
11:57:19	I2029	On 07/05/2020		Bond Future	1	2,200,000	0.00 Client	Buy
14:50:36	I2029	On 07/05/2020		Bond Future	1	2,200,000	0.00 Client	Sell
Total for I2029 Bond Future					6	13,200,000	0.00	
10:33:49	I2050	On 07/05/2020		Bond Future	1	4,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:33:49	I2050	On 07/05/2020			Bond Future	1	4,500,000	0.00 Client	Buy
Total for I2050 Bond Future						2	9,000,000	0.00	
11:44:23	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
11:44:23	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
12:02:09	R186	On 07/05/2020			Bond Future	1	18,000,000	0.00 Client	Sell
12:02:09	R186	On 07/05/2020			Bond Future	1	18,000,000	0.00 Member	Buy
14:07:02	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
14:07:02	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
14:33:14	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
14:33:14	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
15:15:52	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:17:46	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:36:36	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:36:36	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
16:56:31	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
16:56:31	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
Total for R186 Bond Future						14	95,600,000	0.00	
8:42:09	R2030	On 05/11/2020	8.73	Call	Bond Future	1	5,800,000	0.00 Client	Buy
8:42:09	R2030	On 05/11/2020	8.73	Call	Bond Future	1	5,800,000	0.00 Client	Sell
8:42:09	R2030	On 05/11/2020	10.47	Put	Bond Future	1	5,800,000	0.00 Client	Buy
8:42:09	R2030	On 05/11/2020	10.47	Put	Bond Future	1	5,800,000	0.00 Client	Sell
8:42:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:09	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:09	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:09	R2030	On 04/02/2021	8.36	Call	Bond Future	1	600,000	0.00 Client	Buy
8:42:09	R2030	On 04/02/2021	8.36	Call	Bond Future	1	600,000	0.00 Client	Sell
8:42:09	R2030	On 04/02/2021	8.86	Call	Bond Future	1	600,000	0.00 Client	Buy
8:42:09	R2030	On 04/02/2021	8.86	Call	Bond Future	1	600,000	0.00 Client	Sell
8:42:09	R2030	On 04/02/2021	10.20	Put	Bond Future	1	600,000	0.00 Client	Buy
8:42:09	R2030	On 04/02/2021	10.20	Put	Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:42:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:10	R2030	On 05/11/2020	9.23	Call	Bond Future	1	5,800,000	0.00 Client	Buy
8:42:10	R2030	On 05/11/2020	9.23	Call	Bond Future	1	5,800,000	0.00 Client	Sell
8:42:10	R2030	On 06/08/2020	8.36	Call	Bond Future	1	600,000	0.00 Client	Buy
8:42:10	R2030	On 06/08/2020	8.36	Call	Bond Future	1	600,000	0.00 Client	Sell
8:42:10	R2030	On 06/08/2020	8.86	Call	Bond Future	1	600,000	0.00 Client	Buy
8:42:10	R2030	On 06/08/2020	8.86	Call	Bond Future	1	600,000	0.00 Client	Sell
8:42:11	R2030	On 06/08/2020	9.42	Put	Bond Future	1	600,000	0.00 Client	Buy
8:42:11	R2030	On 06/08/2020	9.42	Put	Bond Future	1	600,000	0.00 Client	Sell
10:33:18	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
10:33:18	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Buy
12:02:09	R2030	On 07/05/2020			Bond Future	1	32,000,000	0.00 Client	Buy
12:02:09	R2030	On 07/05/2020			Bond Future	1	32,000,000	0.00 Member	Sell
14:08:26	R2030	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Sell
14:08:26	R2030	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Buy
14:31:37	R2030	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Sell
14:31:37	R2030	On 07/05/2020			Bond Future	1	13,200,000	0.00 Client	Buy
14:50:42	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
14:50:42	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
16:11:04	R2030	On 07/05/2020			Bond Future	1	331,700,000	0.00 Member	Buy
16:11:04	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	7,800,000	0.00 Member	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Buy
16:32:05	R2030	On 07/05/2020			Bond Future	1	5,700,000	0.00 Client	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Buy
16:32:05	R2030	On 07/05/2020			Bond Future	1	7,400,000	0.00 Client	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Buy
16:32:05	R2030	On 07/05/2020			Bond Future	1	6,100,000	0.00 Client	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	16,400,000	0.00 Member	Buy
16:32:05	R2030	On 07/05/2020			Bond Future	1	16,400,000	0.00 Client	Sell
16:32:05	R2030	On 07/05/2020			Bond Future	1	16,400,000	0.00 Member	Sell
16:32:05	R2030	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
16:32:05	R2030	On 07/05/2020			Bond Future	1	7,800,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	12,500,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	12,500,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	12,500,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	13,100,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	13,100,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	13,100,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	76,300,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	76,300,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	76,300,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Buy
16:32:06	R2030	On 07/05/2020			Bond Future	1	7,300,000	0.00 Client	Sell
16:32:06	R2030	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	13,100,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
16:32:07	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
16:32:07	R2030	On 07/05/2020			Bond Future	1	6,200,000	0.00 Client	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	21,400,000	0.00 Member	Buy
16:32:07	R2030	On 07/05/2020			Bond Future	1	21,400,000	0.00 Client	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	21,400,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	13,100,000	0.00 Member	Buy
16:32:07	R2030	On 07/05/2020			Bond Future	1	13,100,000	0.00 Client	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	100,000,000	0.00 Member	Buy
16:32:07	R2030	On 07/05/2020			Bond Future	1	100,000,000	0.00 Client	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	100,000,000	0.00 Member	Sell
16:32:07	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:32:07	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Sell
17:04:40	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
17:04:40	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2030 Bond Future						97	1,569,800,000	0.00	
8:42:09	R2032	On 04/02/2021	10.82	Put	Bond Future	1	1,100,000	0.00 Client	Buy
8:42:09	R2032	On 04/02/2021	10.82	Put	Bond Future	1	1,100,000	0.00 Client	Sell
8:42:09	R2032	On 04/02/2021	8.79	Call	Bond Future	1	1,100,000	0.00 Client	Buy
8:42:09	R2032	On 04/02/2021	8.79	Call	Bond Future	1	1,100,000	0.00 Client	Sell
8:42:10	R2032	On 05/11/2020	10.99	Put	Bond Future	1	5,800,000	0.00 Client	Buy
8:42:10	R2032	On 05/11/2020	10.99	Put	Bond Future	1	5,800,000	0.00 Client	Sell
8:42:10	R2032	On 04/02/2021	9.29	Call	Bond Future	1	1,100,000	0.00 Client	Buy
8:42:10	R2032	On 04/02/2021	9.29	Call	Bond Future	1	1,100,000	0.00 Client	Sell
8:42:10	R2032	On 06/08/2020	8.79	Call	Bond Future	1	1,100,000	0.00 Client	Buy
8:42:10	R2032	On 06/08/2020	8.79	Call	Bond Future	1	1,100,000	0.00 Client	Sell
8:42:10	R2032	On 06/08/2020	9.29	Call	Bond Future	1	1,100,000	0.00 Client	Buy
8:42:10	R2032	On 06/08/2020	9.29	Call	Bond Future	1	1,100,000	0.00 Client	Sell
8:42:10	R2032	On 05/11/2020	9.11	Call	Bond Future	1	5,800,000	0.00 Client	Buy
8:42:10	R2032	On 05/11/2020	9.11	Call	Bond Future	1	5,800,000	0.00 Client	Sell
8:42:11	R2032	On 05/11/2020	9.61	Call	Bond Future	1	5,800,000	0.00 Client	Buy
8:42:11	R2032	On 05/11/2020	9.61	Call	Bond Future	1	5,800,000	0.00 Client	Sell
8:42:11	R2032	On 06/08/2020	9.91	Put	Bond Future	1	1,100,000	0.00 Client	Buy
8:42:11	R2032	On 06/08/2020	9.91	Put	Bond Future	1	1,100,000	0.00 Client	Sell
14:08:26	R2032	On 07/05/2020			Bond Future	1	7,700,000	0.00 Member	Sell
14:08:26	R2032	On 07/05/2020			Bond Future	1	7,700,000	0.00 Member	Buy
14:29:56	R2032	On 07/05/2020			Bond Future	1	7,700,000	0.00 Member	Sell
14:29:56	R2032	On 07/05/2020			Bond Future	1	7,700,000	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						22	78,800,000	0.00	
10:24:37	R2037	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
10:24:37	R2037	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Buy
12:02:09	R2037	On 07/05/2020			Bond Future	1	13,000,000	0.00 Client	Sell
12:02:09	R2037	On 07/05/2020			Bond Future	1	13,000,000	0.00 Member	Buy
Total for R2037 Bond Future						4	38,000,000	0.00	
8:42:09	R2040	On 04/02/2021	10.07	Call	Bond Future	1	2,500,000	0.00 Client	Buy
8:42:09	R2040	On 04/02/2021	10.07	Call	Bond Future	1	2,500,000	0.00 Client	Sell
8:42:09	R2040	On 04/02/2021	11.74	Put	Bond Future	1	2,500,000	0.00 Client	Buy
8:42:09	R2040	On 04/02/2021	11.74	Put	Bond Future	1	2,500,000	0.00 Client	Sell
8:42:10	R2040	On 04/02/2021	9.57	Call	Bond Future	1	2,500,000	0.00 Client	Buy
8:42:10	R2040	On 04/02/2021	9.57	Call	Bond Future	1	2,500,000	0.00 Client	Sell
8:42:10	R2040	On 06/08/2020	10.07	Call	Bond Future	1	2,500,000	0.00 Client	Buy
8:42:10	R2040	On 06/08/2020	10.07	Call	Bond Future	1	2,500,000	0.00 Client	Sell
8:42:10	R2040	On 06/08/2020	10.79	Put	Bond Future	1	2,500,000	0.00 Client	Buy
8:42:10	R2040	On 06/08/2020	10.79	Put	Bond Future	1	2,500,000	0.00 Client	Sell
8:42:10	R2040	On 05/11/2020	10.00	Call	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:10	R2040	On 05/11/2020	10.00	Call	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:11	R2040	On 05/11/2020	11.50	Put	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:11	R2040	On 05/11/2020	11.50	Put	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:11	R2040	On 05/11/2020	9.73	Call	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:11	R2040	On 05/11/2020	9.73	Call	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:11	R2040	On 05/11/2020	9.50	Call	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:11	R2040	On 05/11/2020	9.50	Call	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:11	R2040	On 06/08/2020	9.57	Call	Bond Future	1	2,500,000	0.00 Client	Buy
8:42:11	R2040	On 06/08/2020	9.57	Call	Bond Future	1	2,500,000	0.00 Client	Sell
8:42:11	R2040	On 05/11/2020	10.23	Call	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:11	R2040	On 05/11/2020	10.23	Call	Bond Future	1	6,500,000	0.00 Client	Sell
8:42:11	R2040	On 05/11/2020	11.70	Put	Bond Future	1	6,500,000	0.00 Client	Buy
8:42:11	R2040	On 05/11/2020	11.70	Put	Bond Future	1	6,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2040 Bond Future						24	108,000,000	0.00	
13:19:08	R2048	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Buy
13:19:08	R2048	On 07/05/2020			Bond Future	1	7,200,000	0.00 Member	Sell
14:50:42	R2048	On 07/05/2020			Bond Future	1	33,000,000	0.00 Member	Sell
14:50:42	R2048	On 07/05/2020			Bond Future	1	4,800,000	0.00 Member	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
15:36:11	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	27,700,000	0.00 Member	Sell
15:36:11	R2048	On 07/05/2020			Bond Future	1	27,700,000	0.00 Client	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	27,700,000	0.00 Member	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	4,800,000	0.00 Member	Sell
15:36:11	R2048	On 07/05/2020			Bond Future	1	4,800,000	0.00 Client	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:36:11	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
15:36:11	R2048	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
Total for R2048 Bond Future						15	146,400,000	0.00	
10:58:57	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:58:57	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
16:39:48	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:39:48	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
16:56:31	R209	On 07/05/2020			Bond Future	1	13,900,000	0.00 Member	Buy
16:56:31	R209	On 07/05/2020			Bond Future	1	13,900,000	0.00 Member	Sell
Total for R209 Bond Future						6	35,800,000	0.00	
Grand Total for all Instruments						192	2,094,660,000	0.00	