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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:42	ALBI	On 06/08/2020		Index Future	1	10,000	0.00 Member	Sell
16:09:42	ALBI	On 06/08/2020		Index Future	1	10,000	0.00 Member	Buy
Total for ALBI Index Future					2	20,000	0.00	
16:22:32	I2046	On 06/08/2020		Bond Future	1	25,000,000	0.00 Member	Sell
16:22:32	I2046	On 06/08/2020		Bond Future	1	25,000,000	0.00 Client	Buy
Total for I2046 Bond Future					2	50,000,000	0.00	
16:22:32	I2050	On 06/08/2020		Bond Future	1	50,000,000	0.00 Member	Sell
16:22:32	I2050	On 06/08/2020		Bond Future	1	50,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	100,000,000	0.00	
15:49:15	R186	On 06/08/2020			Bond Future	1	70,500,000	0.00 Member	Buy
15:49:15	R186	On 06/08/2020			Bond Future	1	58,500,000	0.00 Member	Sell
16:05:13	R186	On 06/08/2020			Bond Future	1	12,000,000	0.00 Client	Sell
16:05:13	R186	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Buy
16:05:13	R186	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Sell
16:05:14	R186	On 06/08/2020			Bond Future	1	58,500,000	0.00 Client	Sell
16:05:14	R186	On 06/08/2020			Bond Future	1	58,500,000	0.00 Member	Buy
Total for R186 Bond Future						7	282,000,000	0.00	
17:27:39	R202	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Sell
17:27:39	R202	On 06/08/2020			Bond Future	1	12,500,000	0.00 Client	Buy
Total for R202 Bond Future						2	25,000,000	0.00	
16:52:38	R2023	On 06/08/2020			Bond Future	1	30,800,000	0.00 Member	Buy
16:52:38	R2023	On 06/08/2020			Bond Future	1	30,800,000	0.00 Client	Sell
Total for R2023 Bond Future						2	61,600,000	0.00	
9:40:08	R2030	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Sell
9:40:08	R2030	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
10:16:20	R2030	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Sell
10:16:20	R2030	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Buy
15:49:15	R2030	On 06/08/2020			Bond Future	1	155,000,000	0.00 Member	Buy
15:49:15	R2030	On 06/08/2020			Bond Future	1	131,000,000	0.00 Member	Sell
16:02:07	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Sell
16:02:07	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Client	Sell
16:02:07	R2030	On 06/08/2020			Bond Future	1	131,000,000	0.00 Member	Buy
16:02:07	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Buy
16:02:07	R2030	On 06/08/2020			Bond Future	1	131,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						11	780,000,000	0.00	
15:49:15	R2032	On 06/08/2020			Bond Future	1	173,000,000	0.00 Member	Buy
15:49:15	R2032	On 06/08/2020			Bond Future	1	146,000,000	0.00 Member	Sell
16:02:51	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Buy
16:02:51	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
16:02:51	R2032	On 06/08/2020			Bond Future	1	146,000,000	0.00 Member	Buy
16:02:51	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Client	Sell
16:02:51	R2032	On 06/08/2020			Bond Future	1	146,000,000	0.00 Client	Sell
Total for R2032 Bond Future						7	692,000,000	0.00	
15:49:15	R2035	On 06/08/2020			Bond Future	1	127,000,000	0.00 Member	Buy
15:49:15	R2035	On 06/08/2020			Bond Future	1	107,000,000	0.00 Member	Sell
16:03:21	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
16:03:21	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
16:03:21	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
16:03:21	R2035	On 06/08/2020			Bond Future	1	107,000,000	0.00 Client	Sell
16:03:21	R2035	On 06/08/2020			Bond Future	1	107,000,000	0.00 Member	Buy
Total for R2035 Bond Future						7	508,000,000	0.00	
15:49:15	R2037	On 06/08/2020			Bond Future	1	81,000,000	0.00 Member	Buy
15:49:15	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Member	Sell
16:03:46	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
16:03:46	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Client	Sell
16:03:46	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Member	Buy
16:03:46	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Buy
16:03:46	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Client	Sell
Total for R2037 Bond Future						7	324,000,000	0.00	
15:49:15	R2040	On 06/08/2020			Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:15	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:04:22	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
16:04:22	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Buy
16:04:22	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Sell
16:04:22	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
16:04:22	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R2040 Bond Future						7	72,000,000	0.00	
15:49:15	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:49:15	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:04:44	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:04:44	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	8,000,000	0.00	
16:52:38	R214	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:52:38	R214	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Sell
Total for R214 Bond Future						2	80,000,000	0.00	
Grand Total for all Instruments						62	2,982,620,000	0.00	