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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/07/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:58:05	ALBI	On 06/08/2020			Index Future	1	50,000	0.00 Member	Sell
15:58:05	ALBI	On 06/08/2020			Index Future	1	50,000	0.00 Member	Buy
16:03:57	ALBI	On 06/08/2020			Index Future	1	50,000	0.00 Member	Buy
16:03:57	ALBI	On 06/08/2020			Index Future	1	50,000	0.00 Member	Sell
17:18:04	ALBI	On 06/08/2020			Index Future	1	50,000	0.00 Member	Sell
17:18:04	ALBI	On 06/08/2020			Index Future	1	50,000	0.00 Client	Buy
Total for ALBI Index Future						6	300,000	0.00	
15:00:49	R186	On 05/11/2020	7.50	Call	Bond Future	1	8,000,000	0.00 Member	Sell
15:00:49	R186	On 05/11/2020	6.50	Call	Bond Future	1	8,000,000	0.00 Member	Buy
15:00:49	R186	On 05/11/2020	7.50	Call	Bond Future	1	8,000,000	0.00 Client	Buy
15:00:49	R186	On 05/11/2020	6.50	Call	Bond Future	1	8,000,000	0.00 Client	Sell
15:37:54	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:39:51	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:03:52	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:03:52	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future						8	36,000,000	0.00	
12:17:12	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
12:17:12	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
12:46:26	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
12:46:26	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
15:00:49	R2030	On 06/08/2020	9.20	Call	Bond Future	1	10,000,000	0.00 Member	Sell
15:00:49	R2030	On 06/08/2020	8.50	Call	Bond Future	1	10,000,000	0.00 Member	Buy
15:00:49	R2030	On 06/08/2020	9.20	Call	Bond Future	1	10,000,000	0.00 Client	Buy
15:00:49	R2030	On 06/08/2020	8.50	Call	Bond Future	1	10,000,000	0.00 Client	Sell
15:53:15	R2030	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
16:06:31	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
16:59:12	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
16:59:12	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
17:27:50	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:27:50	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:27:50	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
17:27:50	R2030	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
17:27:50	R2030	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
Total for R2030 Bond Future						17	125,400,000	0.00	
17:03:54	R2032	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:03:54	R2032	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
17:14:43	R2032	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:14:43	R2032	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
17:42:27	R2032	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:42:27	R2032	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:42:27	R2032	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
17:42:27	R2032	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:27	R2032	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R2032 Bond Future						9	3,000,000	0.00	
12:27:12	R2035	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
12:27:12	R2035	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:53:40	R2035	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:04:39	R2035	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:21:00	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:21:00	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
17:21:00	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:21:00	R2035	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:21:00	R2035	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Sell
Total for R2035 Bond Future						9	10,800,000	0.00	
15:30:08	R2037	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Buy
15:30:08	R2037	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Sell
16:07:28	R2037	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Buy
16:07:28	R2037	On 06/08/2020			Bond Future	1	6,100,000	0.00 Member	Sell
17:17:23	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:17:23	R2037	On 06/08/2020			Bond Future	1	6,100,000	0.00 Member	Buy
17:17:23	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:17:23	R2037	On 06/08/2020			Bond Future	1	6,100,000	0.00 Client	Sell
17:17:23	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2037 Bond Future						9	42,600,000	0.00	
11:51:28	R2040	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Buy
11:51:28	R2040	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Sell
13:32:49	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Sell
13:32:49	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
13:32:49	R2040	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
13:32:49	R2040	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:36:50	R2040	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Buy
13:36:50	R2040	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
13:37:00	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
13:37:00	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
14:16:23	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
14:16:23	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Sell
15:00:49	R2040	On 05/11/2020	10.00	Call	Bond Future	1	15,000,000	0.00 Member	Buy
15:00:49	R2040	On 05/11/2020	11.00	Call	Bond Future	1	15,000,000	0.00 Member	Sell
15:00:49	R2040	On 05/11/2020	10.00	Call	Bond Future	1	15,000,000	0.00 Client	Sell
15:00:49	R2040	On 05/11/2020	11.00	Call	Bond Future	1	15,000,000	0.00 Client	Buy
15:37:54	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
15:39:38	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
15:54:01	R2040	On 06/08/2020			Bond Future	1	9,700,000	0.00 Client	Buy
16:04:02	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
16:04:02	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
16:04:15	R2040	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Sell
Total for R2040 Bond Future						22	123,400,000	0.00	
12:17:12	R2044	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
12:17:12	R2044	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
14:07:30	R2044	On 06/08/2020			Bond Future	1	6,200,000	0.00 Member	Buy
14:07:30	R2044	On 06/08/2020			Bond Future	1	6,200,000	0.00 Client	Sell
14:07:30	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
14:07:30	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
14:11:39	R2044	On 06/08/2020			Bond Future	1	6,200,000	0.00 Member	Sell
14:11:39	R2044	On 06/08/2020			Bond Future	1	6,200,000	0.00 Client	Buy
14:11:58	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
14:11:58	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
15:54:52	R2044	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
16:05:05	R2044	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
Total for R2044 Bond Future						12	28,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:07	R2048	On 06/08/2020			Bond Future	1	64,700,000	0.00 Member	Sell
10:37:07	R2048	On 06/08/2020			Bond Future	1	64,700,000	0.00 Client	Buy
13:23:05	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
13:23:05	R2048	On 06/08/2020			Bond Future	1	3,200,000	0.00 Client	Sell
13:23:05	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
13:23:05	R2048	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Buy
13:28:58	R2048	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Sell
13:28:58	R2048	On 06/08/2020			Bond Future	1	3,200,000	0.00 Client	Buy
13:29:11	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
13:29:11	R2048	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
15:00:49	R2048	On 05/11/2020	11.00	Call	Bond Future	1	15,000,000	0.00 Member	Sell
15:00:49	R2048	On 05/11/2020	10.00	Call	Bond Future	1	15,000,000	0.00 Member	Buy
15:00:49	R2048	On 05/11/2020	10.00	Call	Bond Future	1	15,000,000	0.00 Client	Sell
15:00:49	R2048	On 05/11/2020	11.00	Call	Bond Future	1	15,000,000	0.00 Client	Buy
15:02:17	R2048	On 06/08/2020			Bond Future	1	8,900,000	0.00 Member	Sell
15:02:17	R2048	On 06/08/2020			Bond Future	1	8,900,000	0.00 Member	Buy
16:06:53	R2048	On 06/08/2020			Bond Future	1	8,900,000	0.00 Member	Sell
16:06:53	R2048	On 06/08/2020			Bond Future	1	8,900,000	0.00 Client	Buy
Total for R2048 Bond Future						18	240,600,000	0.00	
12:17:12	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
12:17:12	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:06:08	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
16:06:08	R213	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:25:25	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:25:25	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:25:25	R213	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:25:25	R213	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
17:25:25	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R213 Bond Future						9	1,800,000	0.00	
12:35:39	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:35:39	R214	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
13:53:45	R214	On 05/11/2020		Bond Future	1	10,000,000	0.00 Client	Buy
13:53:45	R214	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
Total for R214 Bond Future					4	40,000,000	0.00	
Grand Total for all Instruments					123	652,700,000	0.00	