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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:45:50	ALBI	On 06/08/2020		Index Future	1	10,000	0.00 Member	Buy
16:57:43	ALBI	On 05/11/2020		Index Future	1	40,000	0.00 Member	Sell
16:57:43	ALBI	On 05/11/2020		Index Future	1	40,000	0.00 Member	Buy
16:57:43	ALBI	On 06/08/2020		Index Future	1	10,000	0.00 Member	Sell
17:11:47	ALBI	On 05/11/2020		Index Future	1	40,000	0.00 Member	Buy
17:11:47	ALBI	On 05/11/2020		Index Future	1	40,000	0.00 Client	Sell
Total for ALBI Index Future					6	180,000	0.00	
10:40:33	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
10:40:33	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:29:01	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
11:29:01	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
12:37:19	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:19	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI						6	60,000	0.00	
9:40:35	R186	On 06/08/2020			Bond Future	1	31,500,000	0.00 Member	Buy
9:40:35	R186	On 06/08/2020			Bond Future	1	31,500,000	0.00 Member	Sell
10:36:09	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:43:10	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:43:32	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:43:32	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
12:59:13	R186	On 05/11/2020	8.34	Call	Bond Future	1	500,000	0.00 Client	Sell
12:59:13	R186	On 05/11/2020	8.34	Call	Bond Future	1	500,000	0.00 Client	Buy
12:59:13	R186	On 05/11/2020	7.84	Call	Bond Future	1	500,000	0.00 Client	Buy
12:59:13	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,700,000	0.00 Client	Buy
12:59:13	R186	On 05/11/2020	7.84	Call	Bond Future	1	500,000	0.00 Client	Sell
12:59:13	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,700,000	0.00 Client	Sell
12:59:14	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,700,000	0.00 Client	Sell
12:59:14	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,700,000	0.00 Client	Buy
12:59:14	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,700,000	0.00 Client	Sell
12:59:14	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,700,000	0.00 Client	Buy
12:59:14	R186	On 05/11/2020	9.26	Put	Bond Future	1	500,000	0.00 Client	Buy
12:59:14	R186	On 05/11/2020	9.26	Put	Bond Future	1	500,000	0.00 Client	Sell
13:24:19	R186	On 06/08/2020			Bond Future	1	10,400,000	0.00 Member	Sell
13:24:19	R186	On 06/08/2020			Bond Future	1	10,400,000	0.00 Client	Buy
16:54:34	R186	On 06/08/2020			Bond Future	1	6,400,000	0.00 Member	Buy
16:54:34	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:21:08	R186	On 06/08/2020			Bond Future	1	4,800,000	0.00 Client	Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:21:08	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:21:08	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:08	R186	On 06/08/2020			Bond Future	1	4,800,000	0.00 Member	Buy
17:21:08	R186	On 06/08/2020			Bond Future	1	4,800,000	0.00 Member	Sell
Total for R186 Bond Future						33	126,600,000	0.00	
11:12:48	R2030	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Sell
11:12:48	R2030	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Buy
12:59:13	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,100,000	0.00 Client	Buy
12:59:13	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,100,000	0.00 Client	Sell
12:59:13	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,800,000	0.00 Client	Buy
12:59:13	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,800,000	0.00 Client	Sell
12:59:13	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,100,000	0.00 Client	Buy
12:59:13	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,100,000	0.00 Client	Sell
12:59:13	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,500,000	0.00 Client	Buy
12:59:13	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,500,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	8.10	Call	Bond Future	1	500,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,100,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,800,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,500,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	8.10	Call	Bond Future	1	500,000	0.00 Client	Buy
12:59:14	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,100,000	0.00 Client	Buy
12:59:14	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,800,000	0.00 Client	Buy
12:59:14	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,500,000	0.00 Client	Buy
12:59:14	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,500,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,800,000	0.00 Client	Sell
12:59:14	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,500,000	0.00 Client	Buy
12:59:14	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,800,000	0.00 Client	Buy
12:59:15	R2030	On 05/11/2020	8.85	Call	Bond Future	1	500,000	0.00 Client	Buy
12:59:15	R2030	On 05/11/2020	9.61	Put	Bond Future	1	500,000	0.00 Client	Sell
12:59:15	R2030	On 05/11/2020	9.61	Put	Bond Future	1	500,000	0.00 Client	Buy
12:59:15	R2030	On 05/11/2020	8.85	Call	Bond Future	1	500,000	0.00 Client	Sell
13:24:19	R2030	On 06/08/2020			Bond Future	1	6,000,000	0.00 Member	Sell
13:24:19	R2030	On 06/08/2020			Bond Future	1	6,000,000	0.00 Client	Buy
15:24:58	R2030	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Buy
15:24:58	R2030	On 06/08/2020			Bond Future	1	8,000,000	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						30	85,400,000	0.00	
13:24:19	R2032	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
13:24:19	R2032	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
17:40:14	R2032	On 05/11/2020			Bond Future	1	30,800,000	0.00 Member	Sell
17:40:14	R2032	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:51:13	R2032	On 05/11/2020			Bond Future	1	2,600,000	0.00 Client	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:51:13	R2032	On 05/11/2020			Bond Future	1	11,100,000	0.00 Member	Sell
17:51:13	R2032	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
17:51:13	R2032	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
17:51:13	R2032	On 05/11/2020			Bond Future	1	6,900,000	0.00 Client	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Sell
17:51:13	R2032	On 05/11/2020			Bond Future	1	4,100,000	0.00 Client	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	11,100,000	0.00 Client	Buy
17:51:13	R2032	On 05/11/2020			Bond Future	1	11,100,000	0.00 Member	Buy
Total for R2032 Bond Future						21	124,200,000	0.00	
13:24:19	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
13:24:19	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2035 Bond Future						2	3,400,000	0.00	
9:18:53	R2037	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Sell
9:18:53	R2037	On 06/08/2020			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
10:02:23	R2037	On 06/08/2020			Bond Future	1	35,300,000	0.00 Member	Buy
10:02:23	R2037	On 06/08/2020			Bond Future	1	35,300,000	0.00 Client	Sell
10:44:06	R2037	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Sell
10:44:06	R2037	On 06/08/2020			Bond Future	1	3,400,000	0.00 Client	Buy
10:44:06	R2037	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
10:44:06	R2037	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
10:44:06	R2037	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Buy
13:24:19	R2037	On 06/08/2020			Bond Future	1	6,200,000	0.00 Member	Sell
13:24:19	R2037	On 06/08/2020			Bond Future	1	6,200,000	0.00 Client	Buy
Total for R2037 Bond Future						11	105,000,000	0.00	
11:49:49	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
11:49:49	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Buy
11:56:46	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Client	Buy
11:56:46	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
Total for R2040 Bond Future						4	21,200,000	0.00	
9:44:27	R2048	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
9:44:27	R2048	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
10:02:23	R2048	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Buy
10:02:23	R2048	On 06/08/2020			Bond Future	1	7,700,000	0.00 Client	Sell
Total for R2048 Bond Future						4	21,600,000	0.00	
9:40:48	R208	On 06/08/2020			Bond Future	1	25,300,000	0.00 Member	Buy
9:40:48	R208	On 06/08/2020			Bond Future	1	25,300,000	0.00 Member	Sell
Total for R208 Bond Future						2	50,600,000	0.00	
13:24:19	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
13:24:19	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				2	600,000		0.00
	Grand Total for all Instruments				121	538,840,000		0.00