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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/09/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:03:55	ALBI	On 05/11/2020			Index Future	1	60,000	0.00 Member	Buy
11:03:55	ALBI	On 05/11/2020			Index Future	1	60,000	0.00 Member	Sell
11:05:07	ALBI	On 05/11/2020			Index Future	1	60,000	0.00 Member	Sell
11:05:07	ALBI	On 05/11/2020			Index Future	1	60,000	0.00 Client	Buy
Total for ALBI Index Future						4	240,000	0.00	
15:18:12	I2029	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
15:18:12	I2029	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
15:33:36	I2029	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
15:33:36	I2029	On 05/11/2020			Bond Future	1	2,100,000	0.00 Client	Buy
Total for I2029 Bond Future						4	8,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:31:02	I2033	On 05/11/2020			Bond Future	1	26,700,000	0.00 Member	Buy
10:31:02	I2033	On 05/11/2020			Bond Future	1	26,700,000	0.00 Member	Sell
10:39:15	I2033	On 05/11/2020			Bond Future	1	26,700,000	0.00 Client	Sell
10:39:15	I2033	On 05/11/2020			Bond Future	1	26,700,000	0.00 Member	Buy
Total for I2033 Bond Future						4	106,800,000	0.00	
10:31:02	I2038	On 05/11/2020			Bond Future	1	33,500,000	0.00 Member	Buy
10:31:02	I2038	On 05/11/2020			Bond Future	1	15,500,000	0.00 Member	Sell
10:37:25	I2038	On 05/11/2020			Bond Future	1	18,000,000	0.00 Member	Sell
10:37:25	I2038	On 05/11/2020			Bond Future	1	18,000,000	0.00 Member	Buy
10:37:25	I2038	On 05/11/2020			Bond Future	1	18,000,000	0.00 Client	Sell
10:37:25	I2038	On 05/11/2020			Bond Future	1	15,500,000	0.00 Member	Buy
10:37:25	I2038	On 05/11/2020			Bond Future	1	15,500,000	0.00 Client	Sell
Total for I2038 Bond Future						7	134,000,000	0.00	
10:31:02	I2050	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Buy
10:31:02	I2050	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Sell
10:40:10	I2050	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Buy
10:40:10	I2050	On 05/11/2020			Bond Future	1	19,400,000	0.00 Client	Sell
Total for I2050 Bond Future						4	77,600,000	0.00	
14:45:48	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
14:45:48	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:55:20	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:55:20	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Buy
Total for R186 Bond Future						4	17,200,000	0.00	
10:31:02	R202	On 05/11/2020			Bond Future	1	28,900,000	0.00 Member	Buy
10:31:02	R202	On 05/11/2020			Bond Future	1	28,900,000	0.00 Member	Sell
10:35:31	R202	On 05/11/2020			Bond Future	1	28,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:35:31	R202	On 05/11/2020			Bond Future	1	28,900,000	0.00 Client	Sell
Total for R202 Bond Future						4	115,600,000	0.00	
12:14:42	R2023	On 05/11/2020			Bond Future	1	17,100,000	0.00 Client	Sell
12:14:42	R2023	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
12:15:59	R2023	On 05/11/2020			Bond Future	1	9,100,000	0.00 Member	Buy
12:15:59	R2023	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
12:15:59	R2023	On 05/11/2020			Bond Future	1	9,100,000	0.00 Client	Buy
12:15:59	R2023	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
12:15:59	R2023	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Buy
12:15:59	R2023	On 05/11/2020			Bond Future	1	9,100,000	0.00 Member	Sell
12:15:59	R2023	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Sell
12:15:59	R2023	On 05/11/2020			Bond Future	1	7,300,000	0.00 Client	Buy
Total for R2023 Bond Future						10	68,400,000	0.00	
9:01:52	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Sell
10:01:36	R2030	On 05/11/2020			Bond Future	1	5,200,000	0.00 Member	Sell
10:01:36	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy
10:28:24	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
10:28:24	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
10:28:24	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell
10:28:24	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
10:28:24	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
10:28:24	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Client	Buy
10:28:24	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
10:28:24	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
10:30:13	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Client	Buy
10:40:23	R2030	On 05/11/2020	9.49	Put	Bond Future	1	97,200,000	0.00 Member	Buy
10:40:23	R2030	On 05/11/2020	9.99	Put	Bond Future	1	99,500,000	0.00 Member	Sell
10:40:23	R2030	On 05/11/2020	9.99	Put	Bond Future	1	250,000,000	0.00 Member	Buy
10:40:23	R2030	On 05/11/2020	9.49	Put	Bond Future	1	250,000,000	0.00 Member	Sell
10:40:23	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:48	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Buy
14:45:48	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Sell
14:55:52	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Sell
14:55:52	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Client	Buy
15:48:58	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:53:12	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	26,500,000	0.00 Member	Sell
15:53:12	R2030	On 05/11/2020			Bond Future	1	26,500,000	0.00 Member	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
15:53:12	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
15:53:12	R2030	On 05/11/2020			Bond Future	1	19,400,000	0.00 Client	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
15:53:12	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	26,500,000	0.00 Client	Buy
15:53:12	R2030	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,900,000	0.00 Client	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	128,800,000	0.00 Client	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	128,800,000	0.00 Member	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	9,500,000	0.00 Member	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	9,500,000	0.00 Member	Buy
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,900,000	0.00 Member	Buy
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	128,800,000	0.00 Member	Buy
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	3,200,000	0.00 Member	Buy
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	9,500,000	0.00 Client	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	99,500,000	0.00 Member	Buy
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,100,000	0.00 Member	Buy
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,100,000	0.00 Client	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,900,000	0.00 Member	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	4,100,000	0.00 Member	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	3,200,000	0.00 Client	Sell
15:53:25	R2030	On 05/11/2020	9.99	Put	Bond Future	1	99,500,000	0.00 Client	Sell
15:59:40	R2030	On 05/11/2020	9.49	Put	Bond Future	1	3,100,000	0.00 Member	Buy
15:59:40	R2030	On 05/11/2020	9.49	Put	Bond Future	1	4,500,000	0.00 Member	Buy
15:59:40	R2030	On 05/11/2020	9.49	Put	Bond Future	1	4,500,000	0.00 Member	Sell
15:59:40	R2030	On 05/11/2020	9.49	Put	Bond Future	1	4,500,000	0.00 Client	Buy
15:59:40	R2030	On 05/11/2020	9.49	Put	Bond Future	1	3,100,000	0.00 Member	Sell
15:59:40	R2030	On 05/11/2020	9.49	Put	Bond Future	1	3,100,000	0.00 Client	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	9,000,000	0.00 Client	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	97,200,000	0.00 Member	Sell
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	132,300,000	0.00 Member	Sell
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	97,200,000	0.00 Client	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	3,900,000	0.00 Client	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	3,900,000	0.00 Member	Sell
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	132,300,000	0.00 Member	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	9,000,000	0.00 Member	Sell
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	9,000,000	0.00 Member	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	3,900,000	0.00 Member	Buy
15:59:41	R2030	On 05/11/2020	9.49	Put	Bond Future	1	132,300,000	0.00 Client	Buy
Total for R2030 Bond Future						73	2,252,600,000	0.00	
10:16:11	R2044	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Buy
10:26:44	R2044	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Buy
10:38:38	R2044	On 05/11/2020			Bond Future	1	200,000,000	0.00 Client	Sell
10:41:23	R2044	On 05/11/2020			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R2044 Bond Future						4	800,000,000	0.00	
Grand Total for all Instruments						118	3,580,840,000	0.00	