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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:11:07	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
16:11:07	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Buy
16:51:29	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Member	Sell
16:51:29	ALBI	On 07/05/2020		Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future					4	40,000	0.00	
11:39:16	R186	On 06/08/2020		Bond Future	1	800,000	0.00 Member	Sell
11:39:16	R186	On 06/08/2020		Bond Future	1	800,000	0.00 Client	Buy
11:54:44	R186	On 06/08/2020		Bond Future	1	19,000,000	0.00 Member	Sell
11:54:44	R186	On 06/08/2020		Bond Future	1	17,800,000	0.00 Member	Buy
12:35:29	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
12:35:29	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
12:42:06	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:42:06	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
14:09:08	R186	On 07/05/2020			Bond Future	1	14,500,000	0.00 Member	Buy
14:09:08	R186	On 07/05/2020			Bond Future	1	14,500,000	0.00 Member	Sell
14:16:01	R186	On 07/05/2020			Bond Future	1	30,300,000	0.00 Member	Buy
14:16:01	R186	On 07/05/2020	10.00	Call	Bond Future	1	112,000,000	0.00 Member	Sell
14:16:01	R186	On 07/05/2020	9.50	Call	Bond Future	1	112,000,000	0.00 Member	Buy
14:16:01	R186	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Sell
14:16:01	R186	On 07/05/2020	10.00	Call	Bond Future	1	16,900,000	0.00 Member	Buy
14:16:01	R186	On 07/05/2020	9.50	Call	Bond Future	1	16,900,000	0.00 Member	Sell
14:50:29	R186	On 07/05/2020			Bond Future	1	5,800,000	0.00 Member	Buy
14:50:29	R186	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
15:04:45	R186	On 07/05/2020			Bond Future	1	14,500,000	0.00 Member	Sell
15:04:45	R186	On 07/05/2020			Bond Future	1	14,500,000	0.00 Client	Buy
15:30:22	R186	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Sell
15:30:22	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:30:22	R186	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell
15:30:22	R186	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Buy
15:30:22	R186	On 07/05/2020			Bond Future	1	4,400,000	0.00 Client	Sell
15:30:22	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
15:30:22	R186	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
15:30:22	R186	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
16:16:40	R186	On 07/05/2020			Bond Future	1	25,200,000	0.00 Member	Sell
16:16:40	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
16:16:40	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
16:16:40	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:16:40	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:16:40	R186	On 07/05/2020			Bond Future	1	25,200,000	0.00 Client	Sell
16:16:40	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
16:16:40	R186	On 07/05/2020			Bond Future	1	25,200,000	0.00 Member	Buy
16:16:40	R186	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
16:16:40	R186	On 07/05/2020			Bond Future	1	4,700,000	0.00 Client	Sell
16:16:40	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	93,400,000	0.00 Member	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	800,000	0.00 Member	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	93,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	93,400,000	0.00 Client	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	16,900,000	0.00 Member	Sell
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	16,900,000	0.00 Client	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	800,000	0.00 Client	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	900,000	0.00 Member	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	900,000	0.00 Member	Sell
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	900,000	0.00 Client	Buy
16:20:56	R186	On 07/05/2020	10.00	Call	Bond Future	1	800,000	0.00 Member	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	900,000	0.00 Client	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	16,900,000	0.00 Client	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	800,000	0.00 Client	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	900,000	0.00 Member	Buy
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	800,000	0.00 Member	Buy
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	93,400,000	0.00 Client	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	900,000	0.00 Member	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	800,000	0.00 Member	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	93,400,000	0.00 Member	Sell
16:21:50	R186	On 07/05/2020	9.50	Call	Bond Future	1	16,900,000	0.00 Member	Buy
16:43:08	R186	On 06/08/2020			Bond Future	1	17,800,000	0.00 Client	Buy
16:43:08	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:43:08	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
16:43:08	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
16:43:08	R186	On 06/08/2020			Bond Future	1	17,800,000	0.00 Member	Sell
Total for R186 Bond Future						66	1,176,400,000	0.00	
12:35:29	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
12:35:29	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
12:42:16	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
12:42:16	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R2023 Bond Future						4	400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:45:41	R2030	On 07/05/2020			Bond Future	1	47,900,000	0.00 Member	Sell
13:45:41	R2030	On 07/05/2020			Bond Future	1	47,900,000	0.00 Client	Buy
13:52:51	R2030	On 07/05/2020			Bond Future	1	45,000,000	0.00 Member	Sell
13:52:51	R2030	On 07/05/2020			Bond Future	1	45,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	185,800,000	0.00	
14:09:08	R2035	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Sell
14:09:08	R2035	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Buy
15:10:37	R2035	On 07/05/2020			Bond Future	1	5,900,000	0.00 Client	Sell
15:10:37	R2035	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Buy
Total for R2035 Bond Future						4	23,600,000	0.00	
12:53:51	R2037	On 04/02/2021	11.97	Call	Bond Future	1	10,000,000	0.00 Member	Buy
12:53:51	R2037	On 04/02/2021	11.97	Call	Bond Future	1	10,000,000	0.00 Member	Sell
12:54:39	R2037	On 04/02/2021	13.73	Put	Bond Future	1	10,000,000	0.00 Member	Sell
12:54:39	R2037	On 04/02/2021	13.73	Put	Bond Future	1	10,000,000	0.00 Member	Buy
Total for R2037 Bond Future						4	40,000,000	0.00	
9:53:21	R2044	On 07/05/2020			Bond Future	1	574,700,000	0.00 Member	Sell
9:53:21	R2044	On 07/05/2020			Bond Future	1	574,700,000	0.00 Member	Buy
10:00:43	R2044	On 07/05/2020			Bond Future	1	574,700,000	0.00 Client	Sell
10:00:43	R2044	On 07/05/2020			Bond Future	1	574,700,000	0.00 Member	Buy
14:09:08	R2044	On 07/05/2020			Bond Future	1	15,300,000	0.00 Member	Sell
14:09:08	R2044	On 07/05/2020			Bond Future	1	15,300,000	0.00 Member	Buy
15:06:53	R2044	On 07/05/2020			Bond Future	1	15,300,000	0.00 Member	Buy
15:06:53	R2044	On 07/05/2020			Bond Future	1	15,300,000	0.00 Client	Sell
Total for R2044 Bond Future						8	2,360,000,000	0.00	
9:53:21	R2048	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
9:53:21	R2048	On 07/05/2020			Bond Future	1	50,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:02:11	R2048	On 07/05/2020			Bond Future	1	44,000,000	0.00 Client	Sell
10:02:11	R2048	On 07/05/2020			Bond Future	1	44,000,000	0.00 Member	Buy
10:02:11	R2048	On 07/05/2020			Bond Future	1	44,000,000	0.00 Member	Sell
10:02:11	R2048	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Buy
10:02:11	R2048	On 07/05/2020			Bond Future	1	6,300,000	0.00 Client	Sell
Total for R2048 Bond Future						7	201,200,000	0.00	
16:03:56	R209	On 07/05/2020			Bond Future	1	20,200,000	0.00 Member	Sell
16:03:56	R209	On 07/05/2020			Bond Future	1	20,200,000	0.00 Member	Buy
16:50:53	R209	On 07/05/2020			Bond Future	1	20,200,000	0.00 Member	Sell
16:50:53	R209	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Buy
17:22:19	R209	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Sell
17:22:19	R209	On 07/05/2020			Bond Future	1	10,900,000	0.00 Member	Buy
17:22:19	R209	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Sell
17:22:19	R209	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
17:22:19	R209	On 07/05/2020			Bond Future	1	3,100,000	0.00 Client	Buy
17:22:19	R209	On 07/05/2020			Bond Future	1	10,900,000	0.00 Client	Buy
17:22:19	R209	On 07/05/2020			Bond Future	1	3,100,000	0.00 Member	Sell
17:22:19	R209	On 07/05/2020			Bond Future	1	6,200,000	0.00 Client	Buy
Total for R209 Bond Future						12	121,200,000	0.00	
Grand Total for all Instruments						113	4,108,640,000	0.00	