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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:31:17	ALBI	On 05/11/2020		Index Future	1	100,000	0.00 Member	Buy
8:31:17	ALBI	On 05/11/2020		Index Future	1	100,000	0.00 Member	Sell
8:34:34	ALBI	On 05/11/2020		Index Future	1	100,000	0.00 Member	Sell
8:34:34	ALBI	On 05/11/2020		Index Future	1	100,000	0.00 Client	Buy
Total for ALBI Index Future					4	400,000	0.00	
9:25:01	I2033	On 05/11/2020		Bond Future	1	35,200,000	0.00 Member	Sell
9:25:01	I2033	On 05/11/2020		Bond Future	1	35,200,000	0.00 Member	Buy
9:43:50	I2033	On 05/11/2020		Bond Future	1	35,200,000	0.00 Member	Buy
9:43:50	I2033	On 05/11/2020		Bond Future	1	35,200,000	0.00 Client	Sell
Total for I2033 Bond Future					4	140,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:25:01	I2038	On 05/11/2020			Bond Future	1	33,400,000	0.00 Member	Sell
9:25:01	I2038	On 05/11/2020			Bond Future	1	33,400,000	0.00 Member	Buy
9:44:15	I2038	On 05/11/2020			Bond Future	1	33,400,000	0.00 Member	Buy
9:44:15	I2038	On 05/11/2020			Bond Future	1	33,400,000	0.00 Client	Sell
Total for I2038 Bond Future						4	133,600,000	0.00	
9:25:01	I2050	On 05/11/2020			Bond Future	1	27,900,000	0.00 Member	Sell
9:25:01	I2050	On 05/11/2020			Bond Future	1	27,900,000	0.00 Member	Buy
9:44:46	I2050	On 05/11/2020			Bond Future	1	27,900,000	0.00 Client	Sell
9:44:46	I2050	On 05/11/2020			Bond Future	1	27,900,000	0.00 Member	Buy
Total for I2050 Bond Future						4	111,600,000	0.00	
10:20:16	R186	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Buy
10:20:16	R186	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Sell
10:20:16	R186	On 05/11/2020			Bond Future	1	15,800,000	0.00 Member	Sell
12:43:54	R186	On 05/11/2020			Bond Future	1	15,800,000	0.00 Client	Buy
13:02:42	R186	On 05/11/2020			Bond Future	1	2,900,000	0.00 Client	Buy
13:02:42	R186	On 05/11/2020			Bond Future	1	2,900,000	0.00 Member	Buy
13:02:42	R186	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Sell
13:02:42	R186	On 05/11/2020			Bond Future	1	2,900,000	0.00 Member	Sell
13:02:42	R186	On 05/11/2020			Bond Future	1	5,900,000	0.00 Client	Buy
14:05:55	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:12:49	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:13:43	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:13:43	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
17:07:04	R186	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:07:04	R186	On 05/11/2020			Bond Future	1	33,100,000	0.00 Member	Sell
17:16:37	R186	On 05/11/2020			Bond Future	1	30,500,000	0.00 Member	Buy
17:16:37	R186	On 05/11/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:16:37	R186	On 05/11/2020			Bond Future	1	30,500,000	0.00 Member	Sell
17:16:37	R186	On 05/11/2020			Bond Future	1	30,500,000	0.00 Client	Buy
17:16:37	R186	On 05/11/2020			Bond Future	1	2,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						20	205,200,000	0.00	
16:40:13	R197	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Sell
16:40:13	R197	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
17:11:51	R197	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Buy
17:11:51	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:11:51	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:11:51	R197	On 05/11/2020			Bond Future	1	48,000,000	0.00 Client	Sell
17:11:51	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:11:51	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:11:51	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:11:51	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R197 Bond Future						10	200,000,000	0.00	
17:07:04	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:07:04	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
17:14:51	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Buy
17:14:51	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
Total for R2030 Bond Future						4	20,400,000	0.00	
10:20:16	R2037	On 05/11/2020			Bond Future	1	40,000,000	0.00 Member	Buy
10:20:16	R2037	On 05/11/2020			Bond Future	1	40,000,000	0.00 Member	Sell
10:36:46	R2037	On 05/11/2020			Bond Future	1	40,000,000	0.00 Member	Sell
10:36:46	R2037	On 05/11/2020			Bond Future	1	40,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	160,000,000	0.00	
16:57:45	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
16:57:45	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
17:27:29	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
17:27:29	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	40,000,000		0.00
	Grand Total for all Instruments				58	1,012,000,000		0.00