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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/07/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:29:23	ALBI	On 06/08/2020			Index Future	1	10,000	0.00 Member	Buy
15:29:23	ALBI	On 06/08/2020			Index Future	1	10,000	0.00 Member	Sell
17:19:09	ALBI	On 06/08/2020			Index Future	1	10,000	0.00 Member	Sell
17:19:09	ALBI	On 06/08/2020			Index Future	1	10,000	0.00 Client	Buy
Total for ALBI Index Future						4	40,000	0.00	
9:54:22	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
9:54:22	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
10:47:51	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
10:47:51	R186	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
13:49:28	R186	On 06/08/2020			Bond Future	1	127,400,000	0.00 Member	Sell
13:49:28	R186	On 06/08/2020			Bond Future	1	110,300,000	0.00 Member	Buy
14:26:17	R186	On 06/08/2020			Bond Future	1	110,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:26:17	R186	On 06/08/2020			Bond Future	1	110,300,000	0.00 Client	Buy
14:26:17	R186	On 06/08/2020			Bond Future	1	17,100,000	0.00 Member	Buy
14:26:17	R186	On 06/08/2020			Bond Future	1	17,100,000	0.00 Client	Buy
14:26:17	R186	On 06/08/2020			Bond Future	1	17,100,000	0.00 Member	Sell
16:55:17	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:57:47	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:00:16	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:00:16	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R186 Bond Future						15	523,200,000	0.00	
11:52:38	R2030	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:52:38	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Sell
11:52:38	R2030	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Sell
11:52:38	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Buy
11:56:55	R2030	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Buy
11:56:55	R2030	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Sell
11:58:55	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Buy
11:58:55	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Client	Sell
13:49:28	R2030	On 06/08/2020			Bond Future	1	157,700,000	0.00 Member	Sell
13:49:28	R2030	On 06/08/2020			Bond Future	1	133,000,000	0.00 Member	Buy
14:10:09	R2030	On 06/08/2020			Bond Future	1	133,000,000	0.00 Client	Buy
14:10:09	R2030	On 06/08/2020			Bond Future	1	133,000,000	0.00 Member	Sell
14:10:09	R2030	On 06/08/2020			Bond Future	1	24,700,000	0.00 Client	Buy
14:10:09	R2030	On 06/08/2020			Bond Future	1	24,700,000	0.00 Member	Sell
14:10:09	R2030	On 06/08/2020			Bond Future	1	24,700,000	0.00 Member	Buy
16:54:39	R2030	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
16:54:39	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:10:29	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
17:10:29	R2030	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
17:10:29	R2030	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
17:10:29	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:10:29	R2030	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						22	690,800,000	0.00	
13:49:28	R2032	On 06/08/2020			Bond Future	1	164,900,000	0.00 Member	Sell
13:49:28	R2032	On 06/08/2020			Bond Future	1	139,300,000	0.00 Member	Buy
14:15:01	R2032	On 06/08/2020			Bond Future	1	139,300,000	0.00 Member	Sell
14:15:01	R2032	On 06/08/2020			Bond Future	1	139,300,000	0.00 Client	Buy
14:15:01	R2032	On 06/08/2020			Bond Future	1	25,600,000	0.00 Client	Buy
14:15:01	R2032	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Sell
14:15:01	R2032	On 06/08/2020			Bond Future	1	25,600,000	0.00 Member	Buy
Total for R2032 Bond Future						7	659,600,000	0.00	
13:49:28	R2035	On 06/08/2020			Bond Future	1	116,400,000	0.00 Member	Sell
13:49:28	R2035	On 06/08/2020			Bond Future	1	98,300,000	0.00 Member	Buy
14:18:04	R2035	On 06/08/2020			Bond Future	1	18,100,000	0.00 Client	Buy
14:18:04	R2035	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Sell
14:18:04	R2035	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Buy
14:18:04	R2035	On 06/08/2020			Bond Future	1	98,300,000	0.00 Client	Buy
14:18:04	R2035	On 06/08/2020			Bond Future	1	98,300,000	0.00 Member	Sell
Total for R2035 Bond Future						7	465,600,000	0.00	
11:52:38	R2037	On 06/08/2020			Bond Future	1	5,200,000	0.00 Member	Sell
11:52:38	R2037	On 06/08/2020			Bond Future	1	5,200,000	0.00 Member	Buy
12:00:47	R2037	On 06/08/2020			Bond Future	1	5,200,000	0.00 Client	Sell
12:00:47	R2037	On 06/08/2020			Bond Future	1	5,200,000	0.00 Member	Buy
13:49:28	R2037	On 06/08/2020			Bond Future	1	80,800,000	0.00 Member	Sell
13:49:28	R2037	On 06/08/2020			Bond Future	1	68,600,000	0.00 Member	Buy
14:20:19	R2037	On 06/08/2020			Bond Future	1	12,200,000	0.00 Member	Buy
14:20:19	R2037	On 06/08/2020			Bond Future	1	68,600,000	0.00 Member	Sell
14:20:19	R2037	On 06/08/2020			Bond Future	1	68,600,000	0.00 Client	Buy
14:20:19	R2037	On 06/08/2020			Bond Future	1	12,200,000	0.00 Client	Buy
14:20:19	R2037	On 06/08/2020			Bond Future	1	12,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:30:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:30:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:19:56	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:19:56	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2037 Bond Future						15	348,000,000	0.00	
11:52:38	R2040	On 06/08/2020			Bond Future	1	7,600,000	0.00 Member	Sell
11:52:38	R2040	On 06/08/2020			Bond Future	1	7,600,000	0.00 Member	Buy
12:02:55	R2040	On 06/08/2020			Bond Future	1	7,600,000	0.00 Member	Buy
12:02:55	R2040	On 06/08/2020			Bond Future	1	7,600,000	0.00 Client	Sell
12:42:20	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
12:42:20	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Buy
12:54:26	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Client	Buy
12:54:26	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
13:49:28	R2040	On 06/08/2020			Bond Future	1	34,800,000	0.00 Member	Sell
13:49:28	R2040	On 06/08/2020			Bond Future	1	29,100,000	0.00 Member	Buy
14:22:18	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Buy
14:22:18	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Client	Buy
14:22:18	R2040	On 06/08/2020			Bond Future	1	29,100,000	0.00 Member	Sell
14:22:18	R2040	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
14:22:18	R2040	On 06/08/2020			Bond Future	1	29,100,000	0.00 Client	Buy
16:55:17	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:57:35	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:00:00	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:00:00	R2040	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2040 Bond Future						19	199,200,000	0.00	
9:35:34	R2048	On 06/08/2020			Bond Future	1	73,100,000	0.00 Member	Sell
9:35:34	R2048	On 06/08/2020			Bond Future	1	64,300,000	0.00 Member	Buy
9:57:48	R2048	On 06/08/2020			Bond Future	1	8,800,000	0.00 Member	Sell
9:57:48	R2048	On 06/08/2020			Bond Future	1	8,800,000	0.00 Member	Buy
9:57:48	R2048	On 06/08/2020			Bond Future	1	64,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:48	R2048	On 06/08/2020			Bond Future	1	8,800,000	0.00 Client	Buy
9:57:48	R2048	On 06/08/2020			Bond Future	1	64,300,000	0.00 Client	Buy
14:36:45	R2048	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
14:36:45	R2048	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
16:52:13	R2048	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
16:52:13	R2048	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
Total for R2048 Bond Future						11	296,000,000	0.00	
14:36:45	R208	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:36:45	R208	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:53:58	R208	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:53:58	R208	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R208 Bond Future						4	4,800,000	0.00	
14:36:45	R209	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Sell
14:36:45	R209	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Buy
16:51:40	R209	On 06/08/2020			Bond Future	1	9,400,000	0.00 Client	Sell
16:51:40	R209	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Buy
Total for R209 Bond Future						4	37,600,000	0.00	
14:40:31	R212	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
14:40:31	R212	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
16:53:25	R212	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
16:53:25	R212	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R212 Bond Future						4	14,400,000	0.00	
14:36:45	R214	On 06/08/2020			Bond Future	1	7,300,000	0.00 Member	Sell
14:36:45	R214	On 06/08/2020			Bond Future	1	7,300,000	0.00 Member	Buy
16:52:44	R214	On 06/08/2020			Bond Future	1	7,300,000	0.00 Client	Sell
16:52:44	R214	On 06/08/2020			Bond Future	1	7,300,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	29,200,000		0.00
	Grand Total for all Instruments				116	3,268,440,000		0.00