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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:52:39	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:54:22	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
11:55:21	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:55:21	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Buy
16:33:33	R186	On 06/02/2020		Bond Future	1	72,600,000	0.00 Member	Buy
16:33:33	R186	On 06/02/2020		Bond Future	1	45,200,000	0.00 Member	Sell
16:44:31	R186	On 06/02/2020		Bond Future	1	27,400,000	0.00 Client	Sell
16:44:31	R186	On 06/02/2020		Bond Future	1	45,200,000	0.00 Member	Buy
16:44:31	R186	On 06/02/2020		Bond Future	1	27,400,000	0.00 Member	Sell
16:44:31	R186	On 06/02/2020		Bond Future	1	45,200,000	0.00 Client	Sell
16:44:31	R186	On 06/02/2020		Bond Future	1	27,400,000	0.00 Member	Buy
17:30:12	R186	On 06/02/2020		Bond Future	1	42,700,000	0.00 Member	Buy
17:30:12	R186	On 06/02/2020		Bond Future	1	48,600,000	0.00 Client	Sell
17:30:12	R186	On 06/02/2020		Bond Future	1	80,400,000	0.00 Client	Sell
17:35:15	R186	On 06/02/2020		Bond Future	1	42,700,000	0.00 Client	Buy
17:35:15	R186	On 06/02/2020		Bond Future	1	86,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:15	R186	On 06/02/2020			Bond Future	1	42,700,000	0.00 Member	Sell
17:35:15	R186	On 06/02/2020			Bond Future	1	86,300,000	0.00 Member	Buy
17:35:15	R186	On 06/02/2020			Bond Future	1	86,300,000	0.00 Client	Buy
17:48:13	R186	On 06/02/2020			Bond Future	1	80,400,000	0.00 Client	Sell
17:48:13	R186	On 06/02/2020			Bond Future	1	48,600,000	0.00 Client	Sell
17:48:13	R186	On 06/02/2020			Bond Future	1	42,700,000	0.00 Member	Buy
17:53:16	R186	On 06/02/2020			Bond Future	1	86,300,000	0.00 Member	Sell
17:53:16	R186	On 06/02/2020			Bond Future	1	86,300,000	0.00 Member	Buy
17:53:16	R186	On 06/02/2020			Bond Future	1	42,700,000	0.00 Client	Buy
17:53:16	R186	On 06/02/2020			Bond Future	1	42,700,000	0.00 Member	Sell
17:53:16	R186	On 06/02/2020			Bond Future	1	86,300,000	0.00 Client	Buy
Total for R186 Bond Future						27	1,334,400,000	0.00	
17:32:57	R2030	On 06/02/2020			Bond Future	1	16,700,000	0.00 Client	Sell
17:32:57	R2030	On 06/02/2020			Bond Future	1	16,700,000	0.00 Member	Buy
Total for R2030 Bond Future						2	33,400,000	0.00	
10:40:58	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Client	Sell
10:40:58	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Buy
11:23:33	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Client	Buy
11:23:33	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Sell
16:33:33	R2035	On 06/02/2020			Bond Future	1	61,400,000	0.00 Member	Buy
16:33:33	R2035	On 06/02/2020			Bond Future	1	39,600,000	0.00 Member	Sell
16:42:36	R2035	On 06/02/2020			Bond Future	1	21,800,000	0.00 Member	Buy
16:42:36	R2035	On 06/02/2020			Bond Future	1	21,800,000	0.00 Member	Sell
16:42:36	R2035	On 06/02/2020			Bond Future	1	39,600,000	0.00 Client	Sell
16:42:36	R2035	On 06/02/2020			Bond Future	1	39,600,000	0.00 Member	Buy
16:42:36	R2035	On 06/02/2020			Bond Future	1	21,800,000	0.00 Client	Sell
Total for R2035 Bond Future						11	297,600,000	0.00	
13:04:34	R2037	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
13:04:34	R2037	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:32:57	R2037	On 06/02/2020			Bond Future	1	4,700,000	0.00 Client	Sell
17:32:57	R2037	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Buy
Total for R2037 Bond Future						4	209,400,000	0.00	
10:40:58	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
10:40:58	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
11:23:33	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
11:23:33	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
12:19:29	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
12:19:29	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
13:26:24	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
13:26:24	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R2044 Bond Future						8	107,600,000	0.00	
10:40:58	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Client	Sell
10:40:58	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Member	Buy
11:23:33	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Client	Buy
11:23:33	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Member	Sell
13:04:34	R2048	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
13:04:34	R2048	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Buy
16:33:33	R2048	On 06/02/2020			Bond Future	1	51,200,000	0.00 Member	Buy
16:33:33	R2048	On 06/02/2020			Bond Future	1	12,800,000	0.00 Member	Sell
16:40:09	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
16:40:09	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
16:43:22	R2048	On 06/02/2020			Bond Future	1	12,800,000	0.00 Client	Sell
16:43:22	R2048	On 06/02/2020			Bond Future	1	38,400,000	0.00 Client	Sell
16:43:22	R2048	On 06/02/2020			Bond Future	1	38,400,000	0.00 Member	Sell
16:43:22	R2048	On 06/02/2020			Bond Future	1	12,800,000	0.00 Member	Buy
16:43:22	R2048	On 06/02/2020			Bond Future	1	38,400,000	0.00 Member	Buy
Total for R2048 Bond Future						15	472,800,000	0.00	
11:59:02	R208	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:59:02	R208	On 06/02/2020			Bond Future	1	12,800,000	0.00 Member	Buy
13:27:04	R208	On 06/02/2020			Bond Future	1	8,500,000	0.00 Member	Buy
13:27:04	R208	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Buy
13:27:04	R208	On 06/02/2020			Bond Future	1	8,500,000	0.00 Member	Sell
13:27:04	R208	On 06/02/2020			Bond Future	1	4,300,000	0.00 Client	Sell
13:27:04	R208	On 06/02/2020			Bond Future	1	8,500,000	0.00 Client	Sell
Total for R208 Bond Future						7	51,200,000	0.00	
13:04:34	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
13:04:34	R214	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R214 Bond Future						2	200,000,000	0.00	
Grand Total for all Instruments						76	2,706,400,000	0.00	