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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:51:27	I2046	On 06/08/2020		Bond Future	1	1,100,000	0.00 Member	Sell
9:51:27	I2046	On 06/08/2020		Bond Future	1	1,100,000	0.00 Client	Buy
Total for I2046 Bond Future					2	2,200,000	0.00	
9:25:45	R186	On 06/08/2020		Bond Future	1	900,000	0.00 Member	Buy
9:25:45	R186	On 06/08/2020		Bond Future	1	900,000	0.00 Member	Sell
14:34:42	R186	On 06/08/2020		Bond Future	1	900,000	0.00 Client	Buy
14:34:42	R186	On 06/08/2020		Bond Future	1	900,000	0.00 Member	Sell
Total for R186 Bond Future					4	3,600,000	0.00	
9:13:55	R2023	On 06/08/2020		Bond Future	1	1,800,000	0.00 Member	Buy
9:13:55	R2023	On 06/08/2020		Bond Future	1	18,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:40:15	R2023	On 06/08/2020			Bond Future	1	1,800,000	0.00 Client	Buy
12:40:15	R2023	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
12:40:15	R2023	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
12:40:15	R2023	On 06/08/2020			Bond Future	1	13,300,000	0.00 Member	Buy
12:40:15	R2023	On 06/08/2020			Bond Future	1	3,400,000	0.00 Client	Buy
12:40:15	R2023	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Buy
12:40:15	R2023	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
12:40:15	R2023	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Sell
12:40:15	R2023	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Buy
12:40:15	R2023	On 06/08/2020			Bond Future	1	13,300,000	0.00 Member	Sell
12:40:15	R2023	On 06/08/2020			Bond Future	1	13,300,000	0.00 Client	Buy
Total for R2023 Bond Future						13	75,600,000	0.00	
16:17:23	R2030	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:17:23	R2030	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
Total for R2030 Bond Future						2	600,000	0.00	
16:17:23	R2032	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:17:23	R2032	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
Total for R2032 Bond Future						2	400,000	0.00	
16:17:23	R2035	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:17:23	R2035	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:03:45	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
17:03:45	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:03:45	R2035	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:03:45	R2035	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:03:45	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
Total for R2035 Bond Future						7	4,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:23	R2037	On 06/08/2020			Bond Future	1	4,400,000	0.00 Member	Sell
16:17:23	R2037	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Buy
17:05:40	R2037	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
17:05:40	R2037	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
17:05:40	R2037	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Sell
17:05:40	R2037	On 06/08/2020			Bond Future	1	3,700,000	0.00 Client	Buy
17:05:40	R2037	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
Total for R2037 Bond Future						7	17,600,000	0.00	
14:36:28	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
14:36:28	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
15:38:11	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
15:38:11	R2040	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:17:23	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:17:23	R2040	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:06:03	R2040	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
17:06:03	R2040	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:06:03	R2040	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:06:03	R2040	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Buy
17:06:03	R2040	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
Total for R2040 Bond Future						11	12,800,000	0.00	
14:27:34	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
14:27:34	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
14:32:09	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
14:32:09	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
14:36:28	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
14:36:28	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
15:38:53	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
15:38:53	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
16:17:23	R2044	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Sell
16:17:23	R2044	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:18	R2044	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:06:18	R2044	On 06/08/2020			Bond Future	1	2,400,000	0.00 Client	Buy
17:06:18	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
17:06:18	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
17:06:18	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
Total for R2044 Bond Future						15	12,400,000	0.00	
16:17:23	R2048	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:17:23	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:04:04	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
17:04:04	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:04:04	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:04:04	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:04:04	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2048 Bond Future						7	4,800,000	0.00	
11:12:20	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
11:12:20	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
11:12:20	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
11:12:20	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
13:34:33	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
13:34:33	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
13:42:30	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
13:42:30	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
13:44:03	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
13:44:03	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
13:45:42	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
13:45:42	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
13:48:11	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
13:48:11	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
13:49:22	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
13:49:22	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R212 Bond Future						16	49,600,000	0.00	
16:17:23	R213	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:17:23	R213	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
Total for R213 Bond Future						2	400,000	0.00	
14:36:28	R214	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
14:36:28	R214	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
15:39:21	R214	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
15:39:21	R214	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
Total for R214 Bond Future						4	2,800,000	0.00	
Grand Total for all Instruments						92	187,600,000	0.00	