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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:21	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Sell
15:09:21	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Buy
16:24:23	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Buy
16:24:23	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Client	Sell
Total for I2029 Bond Future					4	10,400,000	0.00	
14:43:53	R186	On 05/11/2020		Bond Future	1	4,000,000	0.00 Client	Buy
14:43:53	R186	On 05/11/2020		Bond Future	1	4,000,000	0.00 Member	Sell
15:16:50	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Member	Sell
15:16:50	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Member	Buy
16:20:39	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Client	Sell
16:20:39	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	72,800,000	0.00	
15:09:21	R197	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell
15:09:21	R197	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy
16:27:39	R197	On 05/11/2020			Bond Future	1	3,400,000	0.00 Client	Sell
16:27:39	R197	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy
Total for R197 Bond Future						4	13,600,000	0.00	
15:16:50	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Sell
15:16:50	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Buy
16:19:49	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Buy
16:19:49	R2023	On 05/11/2020			Bond Future	1	3,200,000	0.00 Client	Sell
Total for R2023 Bond Future						4	12,800,000	0.00	
15:16:50	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
15:16:50	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
16:21:50	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Sell
16:21:50	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
Total for R2032 Bond Future						4	4,800,000	0.00	
15:21:05	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
15:21:05	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
15:23:45	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Sell
15:23:45	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
Total for R2035 Bond Future						4	14,400,000	0.00	
17:01:37	R2048	On 05/11/2020			Bond Future	1	73,100,000	0.00 Member	Buy
17:01:37	R2048	On 05/11/2020			Bond Future	1	73,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:20	R2048	On 05/11/2020			Bond Future	1	28,900,000	0.00 Member	Buy
17:08:20	R2048	On 05/11/2020			Bond Future	1	73,100,000	0.00 Member	Sell
17:18:40	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:18:40	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:18:40	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	28,900,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	28,900,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	19,000,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	19,000,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	8,800,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Sell
17:18:41	R2048	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:18:41	R2048	On 05/11/2020			Bond Future	1	19,000,000	0.00 Member	Buy
Total for R2048 Bond Future						33	438,600,000	0.00	
15:16:50	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:50	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:21:31	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:21:31	R209	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R209 Bond Future						4	5,200,000	0.00	
15:09:21	R210	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
15:09:21	R210	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
16:23:46	R210	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
16:23:46	R210	On 05/11/2020			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R210 Bond Future						4	8,400,000	0.00	
15:16:50	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:16:50	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:21:11	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:21:11	R213	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Sell
Total for R213 Bond Future						4	15,200,000	0.00	
9:44:48	R214	On 05/11/2020			Bond Future	1	15,600,000	0.00 Member	Sell
9:44:48	R214	On 05/11/2020			Bond Future	1	17,300,000	0.00 Member	Buy
11:40:05	R214	On 05/11/2020			Bond Future	1	15,600,000	0.00 Member	Buy
11:40:05	R214	On 05/11/2020			Bond Future	1	15,600,000	0.00 Client	Sell
11:40:05	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
11:40:05	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Sell
11:40:05	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
15:16:50	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Member	Sell
15:16:50	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Member	Buy
16:20:19	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Member	Buy
16:20:19	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Client	Sell
Total for R214 Bond Future						11	144,400,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					82	740,600,000	0.00	
