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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:41:02	I2029	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Buy
15:39:25	I2029	On 05/11/2020		Bond Future	1	1,500,000	0.00 Client	Sell
Total for I2029 Bond Future					2	3,000,000	0.00	
11:27:20	I2046	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Buy
11:27:20	I2046	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
11:38:44	I2046	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
11:38:44	I2046	On 05/11/2020		Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2046 Bond Future					4	40,000,000	0.00	
10:49:32	I2050	On 05/11/2020		Bond Future	1	3,300,000	0.00 Client	Buy
10:49:32	I2050	On 05/11/2020		Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	6,600,000	0.00	
13:18:38	R186	On 05/11/2020			Bond Future	1	10,300,000	0.00 Member	Sell
13:24:39	R186	On 05/11/2020			Bond Future	1	10,300,000	0.00 Client	Buy
17:41:16	R186	On 05/11/2020			Bond Future	1	27,700,000	0.00 Member	Sell
17:41:16	R186	On 05/11/2020			Bond Future	1	6,300,000	0.00 Member	Buy
17:53:01	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:53:39	R186	On 05/11/2020			Bond Future	1	26,600,000	0.00 Member	Sell
17:53:39	R186	On 05/11/2020			Bond Future	1	26,600,000	0.00 Member	Buy
17:53:39	R186	On 05/11/2020			Bond Future	1	26,600,000	0.00 Client	Buy
17:53:39	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
17:53:39	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:54:46	R186	On 05/11/2020			Bond Future	1	6,300,000	0.00 Client	Sell
Total for R186 Bond Future						11	144,000,000	0.00	
10:42:12	R2030	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
10:42:12	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
10:48:34	R2030	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
10:49:32	R2030	On 05/11/2020			Bond Future	1	7,800,000	0.00 Member	Sell
12:46:11	R2030	On 05/11/2020			Bond Future	1	6,800,000	0.00 Member	Buy
12:50:12	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
12:50:12	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:50:12	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:35:32	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
13:38:21	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
13:38:21	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
13:38:21	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
13:38:21	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Sell
13:38:21	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
15:13:38	R2030	On 05/11/2020			Bond Future	1	6,800,000	0.00 Member	Sell
15:13:38	R2030	On 05/11/2020			Bond Future	1	6,800,000	0.00 Client	Buy
15:16:02	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:02	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
15:16:02	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
15:16:02	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
15:16:02	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Buy
16:52:56	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
16:52:56	R2030	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Sell
Total for R2030 Bond Future						23	173,600,000	0.00	
17:41:16	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
17:41:16	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
Total for R2032 Bond Future						2	400,000	0.00	
10:49:32	R2035	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
10:49:32	R2035	On 05/11/2020			Bond Future	1	5,800,000	0.00 Member	Sell
14:55:28	R2035	On 05/11/2020			Bond Future	1	2,700,000	0.00 Member	Buy
14:55:28	R2035	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:55:28	R2035	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Buy
14:55:28	R2035	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
14:55:28	R2035	On 05/11/2020			Bond Future	1	2,700,000	0.00 Member	Sell
14:55:28	R2035	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
14:55:28	R2035	On 05/11/2020			Bond Future	1	2,700,000	0.00 Client	Buy
14:55:28	R2035	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R2035 Bond Future						10	23,200,000	0.00	
10:36:55	R2048	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:55:55	R2048	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:42:19	R2048	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
11:42:19	R2048	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2048 Bond Future						4	40,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:33:10	R209	On 05/11/2020			Bond Future	1	7,700,000	0.00 Member	Sell
17:33:10	R209	On 05/11/2020			Bond Future	1	3,900,000	0.00 Member	Buy
17:33:10	R209	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
17:55:49	R209	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
17:56:06	R209	On 05/11/2020			Bond Future	1	7,300,000	0.00 Client	Buy
17:56:06	R209	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
17:56:06	R209	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
17:56:06	R209	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Sell
17:56:06	R209	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
17:58:28	R209	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Sell
17:58:28	R209	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy
17:58:28	R209	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell
17:58:28	R209	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
17:58:28	R209	On 05/11/2020			Bond Future	1	3,400,000	0.00 Client	Sell
Total for R209 Bond Future						14	46,400,000	0.00	
Grand Total for all Instruments						72	477,200,000	0.00	