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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:55	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Member	Buy
11:11:09	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Member	Sell
11:19:59	R186	On 05/11/2020		Bond Future	1	21,500,000	0.00 Member	Sell
11:27:58	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Client	Buy
12:05:26	R186	On 05/11/2020		Bond Future	1	1,900,000	0.00 Member	Sell
12:05:26	R186	On 05/11/2020		Bond Future	1	16,000,000	0.00 Member	Buy
12:05:26	R186	On 05/11/2020		Bond Future	1	1,900,000	0.00 Member	Buy
12:05:26	R186	On 05/11/2020		Bond Future	1	16,000,000	0.00 Client	Buy
12:05:26	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Member	Sell
12:05:26	R186	On 05/11/2020		Bond Future	1	1,900,000	0.00 Client	Buy
12:05:26	R186	On 05/11/2020		Bond Future	1	16,000,000	0.00 Member	Sell
12:05:26	R186	On 05/11/2020		Bond Future	1	3,600,000	0.00 Client	Buy
13:22:36	R186	On 05/11/2020		Bond Future	1	700,000	0.00 Member	Buy
13:22:36	R186	On 05/11/2020		Bond Future	1	2,300,000	0.00 Member	Sell
14:24:41	R186	On 05/11/2020		Bond Future	1	1,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:24:41	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
14:24:41	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
14:24:41	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
14:24:41	R186	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
14:24:41	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
14:24:42	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Buy
14:24:42	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
Total for R186 Bond Future						22	102,400,000	0.00	
10:17:33	R2035	On 05/11/2020			Bond Future	1	5,200,000	0.00 Member	Sell
10:29:44	R2035	On 05/11/2020			Bond Future	1	5,200,000	0.00 Client	Buy
12:41:33	R2035	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
12:41:33	R2035	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:23:07	R2035	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:26:20	R2035	On 05/11/2020			Bond Future	1	17,500,000	0.00 Member	Sell
15:26:20	R2035	On 05/11/2020			Bond Future	1	17,500,000	0.00 Member	Buy
15:50:55	R2035	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
16:12:06	R2035	On 05/11/2020			Bond Future	1	17,500,000	0.00 Member	Buy
16:12:06	R2035	On 05/11/2020			Bond Future	1	17,500,000	0.00 Client	Sell
Total for R2035 Bond Future						10	96,400,000	0.00	
12:41:33	R2037	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
12:41:33	R2037	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
15:23:16	R2037	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
15:48:58	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
15:50:45	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
15:52:58	R2037	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Buy
16:17:28	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
16:17:28	R2037	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
Total for R2037 Bond Future						8	20,400,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:41:33	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Buy
12:41:33	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
15:23:24	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
15:54:49	R2040	On 05/11/2020			Bond Future	1	4,500,000	0.00 Client	Buy
Total for R2040 Bond Future						4	18,000,000	0.00	
14:08:25	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
14:08:25	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
14:22:35	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
14:22:35	R2044	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						4	400,000	0.00	
12:41:33	R209	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell
12:41:33	R209	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
15:23:44	R209	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:10:27	R209	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R209 Bond Future						4	20,000,000	0.00	
12:41:33	R213	On 05/11/2020			Bond Future	1	6,000,000	0.00 Member	Sell
12:41:33	R213	On 05/11/2020			Bond Future	1	6,000,000	0.00 Member	Buy
15:23:31	R213	On 05/11/2020			Bond Future	1	6,000,000	0.00 Member	Buy
15:57:21	R213	On 05/11/2020			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R213 Bond Future						4	24,000,000	0.00	
12:41:33	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
12:41:33	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:23:37	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:58:30	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				4	16,000,000		0.00
	Grand Total for all Instruments				60	297,600,000		0.00