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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/06/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:37:57	I2033	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
16:37:57	I2033	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
17:11:24	I2033	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
17:11:24	I2033	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2033 Bond Future						4	80,000,000	0.00	
13:22:25	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
13:22:25	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	1,000,000	0.00 Client	Sell
13:25:21	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy
13:25:21	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	4,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:54:50	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
14:54:50	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
15:05:27	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
15:05:27	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
15:31:25	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:48:49	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Sell
15:48:49	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:35:33	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:52:47	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:52:47	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:09:58	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:09:58	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Client	Buy
Total for R186 Bond Future						12	30,400,000	0.00	
15:48:49	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
15:48:49	R2023	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	100,000,000	0.00	
11:59:09	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Member	Buy
11:59:09	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Member	Sell
14:35:35	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Client	Buy
14:35:35	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Member	Sell
Total for R2030 Bond Future						4	499,600,000	0.00	
15:08:24	R2032	On 06/08/2020			Bond Future	1	295,000,000	0.00 Member	Buy
15:08:24	R2032	On 06/08/2020			Bond Future	1	295,000,000	0.00 Member	Sell
15:48:21	R2032	On 06/08/2020			Bond Future	1	295,000,000	0.00 Member	Sell
15:48:21	R2032	On 06/08/2020			Bond Future	1	295,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	1,180,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:59:09	R2035	On 06/08/2020			Bond Future	1	202,800,000	0.00 Member	Sell
11:59:09	R2035	On 06/08/2020			Bond Future	1	202,800,000	0.00 Member	Buy
14:36:13	R2035	On 06/08/2020			Bond Future	1	202,800,000	0.00 Client	Sell
14:36:13	R2035	On 06/08/2020			Bond Future	1	202,800,000	0.00 Member	Buy
Total for R2035 Bond Future						4	811,200,000	0.00	
10:14:34	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
10:14:34	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
10:20:40	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
10:20:40	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:44:00	R2040	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:44:00	R2040	On 06/08/2020			Bond Future	1	248,400,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	141,300,000	0.00 Member	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	44,900,000	0.00 Member	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	41,700,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	41,700,000	0.00 Member	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	14,000,000	0.00 Client	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	41,700,000	0.00 Client	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	5,500,000	0.00 Client	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	44,900,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	141,300,000	0.00 Client	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	141,300,000	0.00 Member	Sell
13:12:23	R2040	On 06/08/2020			Bond Future	1	44,900,000	0.00 Client	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Buy
13:12:23	R2040	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Buy
15:08:24	R2040	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Buy
15:08:24	R2040	On 06/08/2020			Bond Future	1	80,100,000	0.00 Member	Sell
15:31:33	R2040	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
15:31:33	R2040	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
15:43:51	R2040	On 06/08/2020			Bond Future	1	52,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:51	R2040	On 06/08/2020			Bond Future	1	14,000,000	0.00 Client	Buy
15:43:51	R2040	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Buy
15:43:51	R2040	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Sell
15:43:51	R2040	On 06/08/2020			Bond Future	1	9,400,000	0.00 Client	Buy
15:43:51	R2040	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Sell
15:43:51	R2040	On 06/08/2020			Bond Future	1	4,700,000	0.00 Client	Buy
15:43:51	R2040	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Buy
15:43:51	R2040	On 06/08/2020			Bond Future	1	52,000,000	0.00 Member	Sell
15:43:51	R2040	On 06/08/2020			Bond Future	1	52,000,000	0.00 Client	Buy
15:43:51	R2040	On 06/08/2020			Bond Future	1	9,400,000	0.00 Member	Sell
15:44:48	R2040	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
15:44:48	R2040	On 06/08/2020			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2040 Bond Future						40	1,520,000,000	0.00	
14:22:02	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
14:22:02	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						2	200,000	0.00	
9:38:07	R2048	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
9:38:07	R2048	On 06/08/2020			Bond Future	1	44,000,000	0.00 Member	Sell
10:38:54	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:38:54	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:38:54	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:38:54	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:38:54	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:38:54	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:38:54	R2048	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Sell
10:38:54	R2048	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Buy
12:07:51	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:07:51	R2048	On 06/08/2020			Bond Future	1	248,400,000	0.00 Member	Sell
12:14:17	R2048	On 06/08/2020			Bond Future	1	141,300,000	0.00 Member	Buy
12:14:17	R2048	On 06/08/2020			Bond Future	1	141,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:14:17	R2048	On 06/08/2020			Bond Future	1	141,300,000	0.00 Member	Sell
12:14:18	R2048	On 06/08/2020			Bond Future	1	44,900,000	0.00 Client	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	44,900,000	0.00 Member	Sell
12:14:18	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	41,700,000	0.00 Client	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Sell
12:14:18	R2048	On 06/08/2020			Bond Future	1	5,500,000	0.00 Client	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Sell
12:14:18	R2048	On 06/08/2020			Bond Future	1	14,000,000	0.00 Client	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:14:18	R2048	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	44,900,000	0.00 Member	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	41,700,000	0.00 Member	Sell
12:14:18	R2048	On 06/08/2020			Bond Future	1	41,700,000	0.00 Member	Buy
12:14:18	R2048	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Buy
12:44:00	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:44:00	R2048	On 06/08/2020			Bond Future	1	248,400,000	0.00 Member	Buy
12:54:10	R2048	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Buy
12:54:10	R2048	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	141,300,000	0.00 Member	Buy
12:54:10	R2048	On 06/08/2020			Bond Future	1	14,000,000	0.00 Client	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	41,700,000	0.00 Member	Buy
12:54:10	R2048	On 06/08/2020			Bond Future	1	141,300,000	0.00 Client	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	44,900,000	0.00 Client	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	5,500,000	0.00 Client	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	41,700,000	0.00 Client	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	141,300,000	0.00 Member	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Buy
12:54:10	R2048	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	41,700,000	0.00 Member	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	44,900,000	0.00 Member	Sell
12:54:10	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:54:10	R2048	On 06/08/2020			Bond Future	1	44,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						48	2,163,200,000	0.00	
16:37:57	R212	On 06/08/2020			Bond Future	1	30,000,000	0.00 Member	Buy
16:37:57	R212	On 06/08/2020			Bond Future	1	30,000,000	0.00 Member	Sell
17:10:41	R212	On 06/08/2020			Bond Future	1	30,000,000	0.00 Member	Buy
17:10:41	R212	On 06/08/2020			Bond Future	1	30,000,000	0.00 Client	Sell
Total for R212 Bond Future						4	120,000,000	0.00	
Grand Total for all Instruments						128	6,508,600,000	0.00	