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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:12:54	I2025	On 05/11/2020		Bond Future	1	6,200,000	0.00 Member	Buy
10:12:54	I2025	On 05/11/2020		Bond Future	1	91,400,000	0.00 Member	Sell
11:17:54	I2025	On 05/11/2020		Bond Future	1	82,500,000	0.00 Member	Sell
11:17:54	I2025	On 05/11/2020		Bond Future	1	2,200,000	0.00 Member	Buy
11:17:54	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Client	Buy
11:17:54	I2025	On 05/11/2020		Bond Future	1	6,200,000	0.00 Client	Buy
11:17:54	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Buy
11:17:54	I2025	On 05/11/2020		Bond Future	1	82,500,000	0.00 Member	Buy
11:17:54	I2025	On 05/11/2020		Bond Future	1	6,200,000	0.00 Member	Sell
11:17:54	I2025	On 05/11/2020		Bond Future	1	2,200,000	0.00 Client	Buy
11:17:54	I2025	On 05/11/2020		Bond Future	1	2,200,000	0.00 Member	Sell
11:17:54	I2025	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Sell
11:17:54	I2025	On 05/11/2020		Bond Future	1	82,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						13	365,600,000	0.00	
10:12:54	I2033	On 05/11/2020			Bond Future	1	90,300,000	0.00 Member	Sell
10:12:54	I2033	On 05/11/2020			Bond Future	1	91,900,000	0.00 Member	Buy
11:20:32	I2033	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:20:32	I2033	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
11:20:32	I2033	On 05/11/2020			Bond Future	1	90,300,000	0.00 Member	Buy
11:20:32	I2033	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:20:32	I2033	On 05/11/2020			Bond Future	1	90,300,000	0.00 Client	Sell
11:20:32	I2033	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Sell
11:20:32	I2033	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
11:20:32	I2033	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
14:48:05	I2033	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Buy
14:48:05	I2033	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Sell
Total for I2033 Bond Future						12	377,600,000	0.00	
14:07:13	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
14:31:23	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
14:31:23	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Sell
14:39:08	JIBAR FUTURE	On 15/12/2020			Jibar Tradeable Future	1	3,000,000,000	0.00 Member	Buy
Total for JIBAR FUTURE Jibar Tradeable Future						4	12,000,000,000	0.00	
8:49:35	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
8:49:35	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						2	2,000,000	0.00	
10:30:16	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
10:30:16	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
10:34:20	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
10:34:20	R2030	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	9,200,000	0.00	
15:34:57	R2032	On 05/11/2020			Bond Future	1	231,600,000	0.00 Member	Sell
15:34:57	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	23,400,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	79,000,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	9,000,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	79,000,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	15,400,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	45,700,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	14,100,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	79,000,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	45,700,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	23,400,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	23,400,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	14,100,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	14,100,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	17,000,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	17,000,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	17,000,000	0.00 Client	Buy
15:40:25	R2032	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Sell
15:40:25	R2032	On 05/11/2020			Bond Future	1	45,700,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	6,400,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	5,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
15:40:26	R2032	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Buy
15:40:26	R2032	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2032 Bond Future						52	926,400,000	0.00	
8:59:56	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
8:59:56	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
15:21:12	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
15:49:46	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
15:51:31	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
15:51:31	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
Total for R2040 Bond Future						6	5,400,000	0.00	
10:46:03	R2048	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
10:46:03	R2048	On 05/11/2020			Bond Future	1	4,800,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:46:03	R2048	On 05/11/2020		Bond Future	1	4,800,000	0.00 Client	Buy
10:46:03	R2048	On 05/11/2020		Bond Future	1	4,000,000	0.00 Client	Buy
Total for R2048 Bond Future					4	17,600,000	0.00	
Grand Total for all Instruments					97	13,703,800,000	0.00	