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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:39	R186	On 06/02/2020		Bond Future	1	1,600,000	0.00 Member	Buy
15:34:39	R186	On 06/02/2020		Bond Future	1	40,000,000	0.00 Member	Sell
15:54:48	R186	On 06/02/2020		Bond Future	1	25,300,000	0.00 Member	Sell
15:54:48	R186	On 06/02/2020		Bond Future	1	1,900,000	0.00 Client	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	25,300,000	0.00 Client	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	6,200,000	0.00 Member	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Member	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	1,900,000	0.00 Member	Sell
15:54:48	R186	On 06/02/2020		Bond Future	1	6,200,000	0.00 Client	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	6,200,000	0.00 Member	Sell
15:54:48	R186	On 06/02/2020		Bond Future	1	25,300,000	0.00 Member	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	1,900,000	0.00 Member	Buy
15:54:48	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Member	Sell
15:54:48	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Client	Buy
15:54:49	R186	On 06/02/2020		Bond Future	1	1,600,000	0.00 Member	Sell
15:54:49	R186	On 06/02/2020		Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						16	160,000,000	0.00	
11:38:24	R2023	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Sell
11:38:24	R2023	On 07/05/2020			Bond Future	1	7,400,000	0.00 Client	Buy
Total for R2023 Bond Future						2	14,800,000	0.00	
15:18:15	R2030	On 06/02/2020			Bond Future	1	35,300,000	0.00 Member	Buy
15:18:15	R2030	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Buy
16:15:59	R2030	On 06/02/2020			Bond Future	1	4,900,000	0.00 Client	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
16:15:59	R2030	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Sell
16:15:59	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
16:15:59	R2030	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
Total for R2030 Bond Future						13	141,200,000	0.00	
9:24:02	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Client	Sell
9:24:02	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Buy
13:06:00	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Client	Buy
13:06:00	R2035	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	52,000,000	0.00	
9:24:02	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
9:24:02	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
11:34:22	R2040	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
11:34:22	R2040	On 06/02/2020			Bond Future	1	34,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:06:00	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
13:06:00	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
14:39:41	R2040	On 06/02/2020			Bond Future	1	5,600,000	0.00 Member	Sell
14:39:41	R2040	On 06/02/2020			Bond Future	1	5,600,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
14:39:41	R2040	On 06/02/2020			Bond Future	1	7,300,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	5,600,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	9,200,000	0.00 Member	Sell
14:39:41	R2040	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	9,200,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	7,300,000	0.00 Member	Sell
14:39:41	R2040	On 06/02/2020			Bond Future	1	7,300,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	5,200,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:39:41	R2040	On 06/02/2020			Bond Future	1	9,200,000	0.00 Client	Buy
14:39:41	R2040	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Sell
14:39:42	R2040	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
14:39:42	R2040	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
Total for R2040 Bond Future						29	238,800,000	0.00	
9:24:02	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Client	Sell
9:24:02	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Member	Buy
13:06:00	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Client	Buy
13:06:00	R2048	On 06/02/2020			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	48,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:43:26	R209	On 06/02/2020			Bond Future	1	26,500,000	0.00 Member	Buy
12:43:26	R209	On 06/02/2020			Bond Future	1	25,300,000	0.00 Member	Sell
13:22:51	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
13:22:51	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
13:22:51	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Sell
13:22:51	R209	On 06/02/2020			Bond Future	1	25,300,000	0.00 Member	Buy
13:22:51	R209	On 06/02/2020			Bond Future	1	25,300,000	0.00 Client	Sell
Total for R209 Bond Future						7	106,000,000	0.00	
11:54:30	R210	On 07/05/2020			Bond Future	1	22,000,000	0.00 Member	Sell
11:54:30	R210	On 07/05/2020			Bond Future	1	22,000,000	0.00 Member	Buy
Total for R210 Bond Future						2	44,000,000	0.00	
Grand Total for all Instruments						77	804,800,000	0.00	