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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:41	I2025	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Sell
17:26:41	I2025	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	20,000,000	0.00	
8:08:44	R186	On 06/02/2020		Bond Future	1	13,000,000	0.00 Member	Buy
8:08:44	R186	On 06/02/2020		Bond Future	1	13,000,000	0.00 Member	Sell
9:59:28	R186	On 06/02/2020		Bond Future	1	22,000,000	0.00 Member	Sell
9:59:28	R186	On 06/02/2020		Bond Future	1	22,000,000	0.00 Client	Buy
11:08:10	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
11:11:03	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:16:33	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
11:16:33	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Sell
11:18:24	R186	On 06/02/2020		Bond Future	1	6,000,000	0.00 Member	Sell
11:18:24	R186	On 06/02/2020		Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:50:45	R186	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
13:00:18	R186	On 06/02/2020			Bond Future	1	16,400,000	0.00 Member	Buy
13:16:21	R186	On 06/02/2020			Bond Future	1	13,000,000	0.00 Client	Buy
13:16:21	R186	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Sell
13:17:29	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
13:17:29	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
13:17:29	R186	On 06/02/2020			Bond Future	1	3,300,000	0.00 Client	Buy
13:17:29	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
13:17:29	R186	On 06/02/2020			Bond Future	1	3,300,000	0.00 Member	Sell
13:17:29	R186	On 06/02/2020			Bond Future	1	3,300,000	0.00 Member	Buy
13:17:29	R186	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
13:17:29	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
14:05:14	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
14:05:14	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Sell
14:05:14	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
14:05:15	R186	On 06/02/2020			Bond Future	1	9,400,000	0.00 Member	Buy
14:05:15	R186	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Sell
14:05:15	R186	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
14:05:15	R186	On 06/02/2020			Bond Future	1	9,400,000	0.00 Member	Sell
14:05:15	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Buy
14:05:15	R186	On 06/02/2020			Bond Future	1	9,400,000	0.00 Client	Sell
14:05:15	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Sell
14:05:15	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Client	Sell
15:56:58	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:56:58	R186	On 06/02/2020			Bond Future	1	9,800,000	0.00 Member	Sell
16:27:20	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
16:27:20	R186	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy
16:27:20	R186	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Sell
16:27:20	R186	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Buy
16:27:20	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
16:27:20	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:27:20	R186	On 06/02/2020			Bond Future	1	4,500,000	0.00 Client	Buy
16:27:20	R186	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
16:27:20	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:27:20	R186	On 06/02/2020			Bond Future	1	3,700,000	0.00 Client	Buy
16:27:20	R186	On 06/02/2020			Bond Future	1	100,000	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						46	236,800,000	0.00	
11:26:45	R2035	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:26:45	R2035	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	20,000,000	0.00	
11:51:57	R2037	On 06/02/2020			Bond Future	1	110,000,000	0.00 Member	Buy
11:51:57	R2037	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	35,400,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	12,600,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	35,400,000	0.00 Client	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	36,800,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	18,700,000	0.00 Member	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	36,800,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	36,800,000	0.00 Client	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	12,600,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	18,700,000	0.00 Client	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Sell
12:30:30	R2037	On 06/02/2020			Bond Future	1	18,700,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	35,400,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
12:30:30	R2037	On 06/02/2020			Bond Future	1	12,600,000	0.00 Client	Sell
Total for R2037 Bond Future						22	440,000,000	0.00	
13:58:54	R2040	On 06/02/2020			Bond Future	1	254,000,000	0.00 Member	Buy
13:58:54	R2040	On 06/02/2020			Bond Future	1	21,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	25,300,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	25,300,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	136,700,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	49,500,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	9,800,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	5,400,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	5,400,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	9,800,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	4,300,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	25,300,000	0.00 Member	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	21,100,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	136,700,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	21,100,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	49,500,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	136,700,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	9,800,000	0.00 Member	Buy
14:07:48	R2040	On 06/02/2020			Bond Future	1	49,500,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	5,400,000	0.00 Client	Sell
14:07:48	R2040	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R2040 Bond Future						25	1,016,000,000	0.00	
11:18:24	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
11:18:24	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
13:16:42	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
13:16:42	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
Total for R2044 Bond Future						4	1,600,000	0.00	
9:18:48	R208	On 06/02/2020			Bond Future	1	8,400,000	0.00 Member	Sell
9:18:48	R208	On 06/02/2020			Bond Future	1	138,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	105,400,000	0.00 Member	Buy
13:18:33	R208	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	105,400,000	0.00 Member	Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
13:18:33	R208	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	8,400,000	0.00 Member	Buy
13:18:33	R208	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
13:18:33	R208	On 06/02/2020			Bond Future	1	105,400,000	0.00 Client	Sell
13:18:33	R208	On 06/02/2020			Bond Future	1	8,400,000	0.00 Client	Sell
Total for R208 Bond Future						13	555,600,000	0.00	
11:33:36	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
11:33:36	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
13:21:50	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Sell
13:21:50	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:43:36	R209	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Buy
16:43:36	R209	On 06/02/2020			Bond Future	1	2,500,000	0.00 Client	Sell
17:37:46	R209	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:37:46	R209	On 06/02/2020			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R209 Bond Future						8	21,600,000	0.00	
Grand Total for all Instruments						122	2,311,600,000	0.00	