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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:01:04	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell
8:03:37	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy
8:04:28	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell
8:04:28	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Client	Buy
10:02:16	R186	On 07/05/2020		Bond Future	1	9,500,000	0.00 Client	Buy
10:02:16	R186	On 07/05/2020		Bond Future	1	9,500,000	0.00 Member	Sell
10:05:48	R186	On 07/05/2020		Bond Future	1	22,000,000	0.00 Client	Buy
10:05:48	R186	On 07/05/2020		Bond Future	1	22,000,000	0.00 Member	Sell
14:00:38	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy
14:02:14	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Sell
14:04:17	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy
14:04:17	R186	On 07/05/2020		Bond Future	1	1,500,000	0.00 Client	Sell
17:00:24	R186	On 07/05/2020		Bond Future	1	5,800,000	0.00 Member	Sell
17:00:24	R186	On 07/05/2020		Bond Future	1	5,800,000	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						14	86,600,000	0.00	
9:59:14	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
9:59:14	R2030	On 07/05/2020			Bond Future	1	369,200,000	0.00 Member	Sell
10:05:48	R2030	On 07/05/2020			Bond Future	1	40,000,000	0.00 Client	Sell
10:05:48	R2030	On 07/05/2020			Bond Future	1	40,000,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	203,200,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	96,600,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	5,500,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	203,200,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	14,000,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	96,600,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	32,800,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	32,800,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	10,200,000	0.00 Client	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	32,800,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	10,200,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	96,600,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Sell
10:16:50	R2030	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Buy
10:16:50	R2030	On 07/05/2020			Bond Future	1	203,200,000	0.00 Member	Buy
10:16:51	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
10:16:51	R2030	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:59:38	R2030	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
14:59:38	R2030	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2030 Bond Future						35	1,568,800,000	0.00	
12:01:23	R2032	On 07/05/2020			Bond Future	1	3,600,000	0.00 Member	Buy
12:01:23	R2032	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell
12:01:23	R2032	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
12:01:23	R2032	On 07/05/2020			Bond Future	1	3,600,000	0.00 Client	Sell
12:01:23	R2032	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
12:01:23	R2032	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
Total for R2032 Bond Future						6	11,200,000	0.00	
10:05:48	R2035	On 07/05/2020			Bond Future	1	17,000,000	0.00 Client	Buy
10:05:48	R2035	On 07/05/2020			Bond Future	1	17,000,000	0.00 Member	Sell
14:59:38	R2035	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Buy
14:59:38	R2035	On 07/05/2020			Bond Future	1	5,100,000	0.00 Client	Sell
Total for R2035 Bond Future						4	44,200,000	0.00	
17:00:24	R2048	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Sell
17:00:24	R2048	On 07/05/2020			Bond Future	1	5,300,000	0.00 Client	Buy
Total for R2048 Bond Future						2	10,600,000	0.00	
9:15:51	R214	On 07/05/2020			Bond Future	1	69,200,000	0.00 Member	Sell
9:15:51	R214	On 07/05/2020			Bond Future	1	39,300,000	0.00 Member	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	39,300,000	0.00 Member	Sell
9:43:52	R214	On 07/05/2020			Bond Future	1	16,500,000	0.00 Member	Sell
9:43:52	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	39,300,000	0.00 Client	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Sell
9:43:52	R214	On 07/05/2020			Bond Future	1	5,900,000	0.00 Client	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:43:52	R214	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Sell
9:43:52	R214	On 07/05/2020			Bond Future	1	16,500,000	0.00 Member	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	16,500,000	0.00 Client	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
9:43:52	R214	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Sell
9:43:52	R214	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Buy
10:02:16	R214	On 07/05/2020			Bond Future	1	21,000,000	0.00 Client	Buy
10:02:16	R214	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Sell
17:00:24	R214	On 07/05/2020			Bond Future	1	15,300,000	0.00 Member	Buy
17:00:24	R214	On 07/05/2020			Bond Future	1	15,300,000	0.00 Client	Sell
Total for R214 Bond Future						20	349,400,000	0.00	
Grand Total for all Instruments						81	2,070,800,000	0.00	