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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:38:35	I2025	On 06/08/2020		Bond Future	1	60,000,000	0.00 Client	Buy
17:38:35	I2025	On 06/08/2020		Bond Future	1	60,000,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>120,000,000</b>	<b>0.00</b>	
17:39:35	I2029	On 06/08/2020		Bond Future	1	55,000,000	0.00 Client	Buy
17:39:35	I2029	On 06/08/2020		Bond Future	1	55,000,000	0.00 Client	Sell
<b>Total for I2029 Bond Future</b>					<b>2</b>	<b>110,000,000</b>	<b>0.00</b>	
2:39:35	I2033	On 06/08/2020		Bond Future	1	119,000,000	0.00 Client	Buy
2:39:35	I2033	On 06/08/2020		Bond Future	1	119,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2033 Bond Future</b>						<b>2</b>	<b>238,000,000</b>	<b>0.00</b>	
17:45:35	I2038	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Sell
17:45:35	I2038	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>200,000,000</b>	<b>0.00</b>	
16:34:38	I2046	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
16:34:38	I2046	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
17:08:05	I2046	On 06/08/2020			Bond Future	1	6,200,000	0.00 Member	Sell
17:08:05	I2046	On 06/08/2020			Bond Future	1	6,200,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>52,400,000</b>	<b>0.00</b>	
14:07:24	I2050	On 06/08/2020			Bond Future	1	39,400,000	0.00 Member	Sell
14:07:24	I2050	On 06/08/2020			Bond Future	1	39,400,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>2</b>	<b>78,800,000</b>	<b>0.00</b>	
14:34:30	R186	On 06/08/2020	7.45	Put	Bond Future	1	250,000,000	0.00 Member	Buy
14:34:30	R186	On 06/08/2020	7.45	Call	Bond Future	1	250,000,000	0.00 Member	Buy
14:34:30	R186	On 06/08/2020	7.45	Call	Bond Future	1	250,000,000	0.00 Member	Sell
14:34:30	R186	On 06/08/2020	7.45	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:37:23	R186	On 06/08/2020	7.45	Put	Bond Future	1	250,000,000	0.00 Member	Sell
15:37:23	R186	On 06/08/2020	7.45	Put	Bond Future	1	202,400,000	0.00 Member	Buy
15:37:32	R186	On 06/08/2020	7.45	Call	Bond Future	1	250,000,000	0.00 Member	Sell
15:37:32	R186	On 06/08/2020	7.45	Call	Bond Future	1	202,400,000	0.00 Member	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	4,600,000	0.00 Member	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	22,900,000	0.00 Client	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	4,600,000	0.00 Client	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	7,800,000	0.00 Member	Sell
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	12,300,000	0.00 Member	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	12,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	202,400,000	0.00 Client	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	7,800,000	0.00 Member	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	22,900,000	0.00 Member	Sell
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	22,900,000	0.00 Member	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	12,300,000	0.00 Member	Sell
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	7,800,000	0.00 Client	Buy
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	4,600,000	0.00 Member	Sell
16:33:26	R186	On 06/08/2020	7.45	Call	Bond Future	1	202,400,000	0.00 Member	Sell
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	4,600,000	0.00 Member	Sell
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	4,600,000	0.00 Client	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	12,300,000	0.00 Client	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	202,400,000	0.00 Client	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	7,800,000	0.00 Member	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	22,900,000	0.00 Member	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	4,600,000	0.00 Member	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	202,400,000	0.00 Member	Sell
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	12,300,000	0.00 Member	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	7,800,000	0.00 Member	Sell
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	12,300,000	0.00 Member	Sell
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	7,800,000	0.00 Client	Buy
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	22,900,000	0.00 Member	Sell
16:34:15	R186	On 06/08/2020	7.45	Put	Bond Future	1	22,900,000	0.00 Client	Buy
16:40:46	R186	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:40:46	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:40:46	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:40:46	R186	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Buy
17:04:51	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
17:04:51	R186	On 06/08/2020			Bond Future	1	2,300,000	0.00 Client	Sell
17:04:51	R186	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:04:51	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
17:04:51	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
17:14:45	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:14:45	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:29:10	R186	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Buy
17:29:10	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:54	R186	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
17:39:54	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
17:39:54	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
17:39:54	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
17:39:54	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:39:54	R186	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
17:39:54	R186	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Sell
17:39:54	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
17:58:15	R186	On 06/08/2020			Bond Future	1	35,000,000	0.00 Client	Buy
17:58:15	R186	On 06/08/2020			Bond Future	1	35,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>59</b>	<b>3,108,800,000</b>	<b>0.00</b>	
17:46:58	R197	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Buy
17:46:58	R197	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>0.00</b>	
17:51:29	R202	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Buy
17:51:29	R202	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>80,000,000</b>	<b>0.00</b>	
17:29:10	R203	On 06/08/2020			Bond Future	1	15,600,000	0.00 Member	Buy
17:29:10	R203	On 06/08/2020			Bond Future	1	15,100,000	0.00 Member	Sell
17:34:35	R203	On 06/08/2020			Bond Future	1	62,000,000	0.00 Client	Sell
17:34:35	R203	On 06/08/2020			Bond Future	1	62,000,000	0.00 Client	Buy
17:36:27	R203	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
17:36:27	R203	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:36:27	R203	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:36:27	R203	On 06/08/2020			Bond Future	1	15,100,000	0.00 Member	Buy
17:36:27	R203	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:36:27	R203	On 06/08/2020			Bond Future	1	15,100,000	0.00 Client	Sell
17:36:27	R203	On 06/08/2020			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
17:36:27	R2023	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>12</b>	<b>186,400,000</b>	<b>0.00</b>	
11:13:24	R2030	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
11:13:24	R2030	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
13:55:42	R2030	On 06/08/2020			Bond Future	1	27,500,000	0.00 Member	Sell
13:55:42	R2030	On 06/08/2020			Bond Future	1	27,500,000	0.00 Client	Buy
16:40:46	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
16:40:46	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:15:14	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:15:14	R2030	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:29:10	R2030	On 06/08/2020			Bond Future	1	15,500,000	0.00 Member	Buy
17:29:10	R2030	On 06/08/2020			Bond Future	1	11,400,000	0.00 Member	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:36:05	R2030	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
17:36:05	R2030	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:36:05	R2030	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	11,400,000	0.00 Client	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:36:05	R2030	On 06/08/2020			Bond Future	1	11,400,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>21</b>	<b>119,600,000</b>	<b>0.00</b>	
12:14:52	R2035	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
12:14:52	R2035	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>80,000,000</b>	<b>0.00</b>	
12:48:59	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:48:59	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
12:14:52	R2040	On 06/08/2020			Bond Future	1	23,800,000	0.00 Member	Buy
12:14:52	R2040	On 06/08/2020			Bond Future	1	23,800,000	0.00 Client	Sell
12:48:59	R2040	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:48:59	R2040	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>47,800,000</b>	<b>0.00</b>	
12:48:59	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:48:59	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
15:40:19	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Sell
15:40:19	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Buy
16:06:07	R2044	On 06/08/2020			Bond Future	1	22,500,000	0.00 Member	Buy
16:06:07	R2044	On 06/08/2020			Bond Future	1	22,500,000	0.00 Client	Sell
16:16:24	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Buy
16:16:24	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Client	Sell
16:58:24	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
16:58:24	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
17:06:24	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
17:06:24	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
17:13:36	R2044	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Buy
17:13:36	R2044	On 06/08/2020			Bond Future	1	7,000,000	0.00 Client	Sell
17:55:29	R2044	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Buy
17:55:29	R2044	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>16</b>	<b>214,000,000</b>	<b>0.00</b>	
12:48:59	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:48:59	R2048	On 06/08/2020			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
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
12:48:59	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
12:48:59	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
14:06:45	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
14:06:45	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>600,000</b>	<b>0.00</b>	
17:52:29	R210	On 06/08/2020			Bond Future	1	51,000,000	0.00 Client	Buy
17:52:29	R210	On 06/08/2020			Bond Future	1	51,000,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>102,000,000</b>	<b>0.00</b>	
17:53:29	R212	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Buy
17:53:29	R212	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>200,000,000</b>	<b>0.00</b>	
16:40:46	R213	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:40:46	R213	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:05:34	R213	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:05:34	R213	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
12:48:59	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
12:48:59	R214	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>150</b>	<b>4,975,600,000</b>		<b>0.00</b>

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