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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:08:33	I2025	On 06/02/2020		Bond Future	1	300,000,000	0.00 Client	Sell
16:08:33	I2025	On 06/02/2020		Bond Future	1	300,000,000	0.00 Member	Buy
Total for I2025 Bond Future					2	600,000,000	0.00	
15:12:23	R186	On 06/02/2020		Bond Future	1	1,200,000	0.00 Member	Sell
15:12:23	R186	On 06/02/2020		Bond Future	1	98,200,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020		Bond Future	1	700,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020		Bond Future	1	700,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020		Bond Future	1	200,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020		Bond Future	1	200,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:23:29	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	6,600,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	30,200,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	5,600,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	5,800,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	25,700,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	25,700,000	0.00 Member	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	5,600,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	30,200,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	6,600,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	30,200,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	9,000,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	6,600,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	5,600,000	0.00 Member	Buy
15:23:30	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	3,700,000	0.00 Client	Sell
15:23:30	R186	On 06/02/2020			Bond Future	1	25,700,000	0.00 Member	Buy
Total for R186 Bond Future						85	392,800,000	0.00	
10:29:21	R2023	On 07/05/2020			Bond Future	1	117,700,000	0.00 Member	Sell
10:29:21	R2023	On 07/05/2020			Bond Future	1	54,000,000	0.00 Member	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	54,000,000	0.00 Member	Sell
10:58:06	R2023	On 07/05/2020			Bond Future	1	54,000,000	0.00 Client	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	16,600,000	0.00 Client	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Sell
10:58:06	R2023	On 07/05/2020			Bond Future	1	18,300,000	0.00 Member	Sell
10:58:06	R2023	On 07/05/2020			Bond Future	1	18,700,000	0.00 Client	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	18,700,000	0.00 Member	Sell
10:58:06	R2023	On 07/05/2020			Bond Future	1	10,100,000	0.00 Member	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	18,300,000	0.00 Member	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	18,300,000	0.00 Client	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	16,600,000	0.00 Member	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	18,700,000	0.00 Member	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	10,100,000	0.00 Client	Buy
10:58:06	R2023	On 07/05/2020			Bond Future	1	16,600,000	0.00 Member	Sell
Total for R2023 Bond Future						16	470,800,000	0.00	
15:26:04	R2035	On 06/02/2020			Bond Future	1	27,400,000	0.00 Member	Buy
15:26:04	R2035	On 06/02/2020			Bond Future	1	84,400,000	0.00 Member	Sell
15:44:22	R2035	On 06/02/2020			Bond Future	1	57,000,000	0.00 Member	Buy
15:44:22	R2035	On 06/02/2020			Bond Future	1	57,000,000	0.00 Member	Sell
15:44:22	R2035	On 06/02/2020			Bond Future	1	27,400,000	0.00 Member	Sell
15:44:22	R2035	On 06/02/2020			Bond Future	1	57,000,000	0.00 Client	Buy
15:44:22	R2035	On 06/02/2020			Bond Future	1	27,400,000	0.00 Client	Buy
Total for R2035 Bond Future						7	337,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:29:21	R2044	On 06/02/2020			Bond Future	1	61,900,000	0.00 Member	Sell
10:35:49	R2044	On 06/02/2020			Bond Future	1	61,900,000	0.00 Member	Buy
11:02:00	R2044	On 06/02/2020			Bond Future	1	61,900,000	0.00 Client	Buy
11:02:00	R2044	On 06/02/2020			Bond Future	1	61,900,000	0.00 Member	Sell
11:23:39	R2044	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
11:23:39	R2044	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
12:52:44	R2044	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
12:52:44	R2044	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R2044 Bond Future						8	248,000,000	0.00	
11:23:07	R208	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
11:23:07	R208	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
12:52:28	R208	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
12:52:28	R208	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Sell
Total for R208 Bond Future						4	2,800,000	0.00	
10:29:21	R209	On 06/02/2020			Bond Future	1	73,800,000	0.00 Member	Buy
10:35:02	R209	On 06/02/2020			Bond Future	1	73,800,000	0.00 Member	Sell
11:02:00	R209	On 06/02/2020			Bond Future	1	73,800,000	0.00 Client	Sell
11:02:00	R209	On 06/02/2020			Bond Future	1	73,800,000	0.00 Member	Buy
Total for R209 Bond Future						4	295,200,000	0.00	
Grand Total for all Instruments						126	2,347,200,000	0.00	