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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:47:31	R186	On 06/02/2020		Bond Future	1	27,000,000	0.00 Member	Buy
8:47:31	R186	On 06/02/2020		Bond Future	1	12,700,000	0.00 Member	Sell
9:55:32	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Buy
9:55:32	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Sell
10:39:10	R186	On 06/02/2020		Bond Future	1	1,500,000	0.00 Member	Buy
10:39:10	R186	On 06/02/2020		Bond Future	1	1,500,000	0.00 Member	Sell
10:40:06	R186	On 06/02/2020		Bond Future	1	3,200,000	0.00 Member	Buy
10:40:06	R186	On 06/02/2020		Bond Future	1	3,200,000	0.00 Member	Sell
10:44:49	R186	On 06/02/2020		Bond Future	1	1,300,000	0.00 Member	Sell
10:44:49	R186	On 06/02/2020		Bond Future	1	1,300,000	0.00 Member	Buy
10:44:49	R186	On 06/02/2020		Bond Future	1	1,300,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020		Bond Future	1	2,100,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020		Bond Future	1	1,600,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020		Bond Future	1	400,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020		Bond Future	1	4,800,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020		Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	12,700,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	12,700,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	2,200,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	4,800,000	0.00 Client	Sell
10:44:50	R186	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
10:44:50	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
11:01:12	R186	On 06/02/2020			Bond Future	1	42,700,000	0.00 Client	Sell
11:01:12	R186	On 06/02/2020			Bond Future	1	86,300,000	0.00 Client	Sell
11:01:12	R186	On 06/02/2020			Bond Future	1	48,600,000	0.00 Member	Buy
11:04:03	R186	On 06/02/2020			Bond Future	1	48,600,000	0.00 Client	Buy
11:04:03	R186	On 06/02/2020			Bond Future	1	80,400,000	0.00 Member	Sell
11:04:03	R186	On 06/02/2020			Bond Future	1	80,400,000	0.00 Client	Buy
11:04:03	R186	On 06/02/2020			Bond Future	1	80,400,000	0.00 Member	Buy
11:04:03	R186	On 06/02/2020			Bond Future	1	48,600,000	0.00 Member	Sell
12:19:58	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
12:19:58	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
12:21:39	R186	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
12:21:39	R186	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Buy
12:58:22	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
12:58:22	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>48</b>	<b>682,800,000</b>	<b>0.00</b>	
10:39:31	R2023	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:31	R2023	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>1,600,000</b>	<b>0.00</b>	
15:31:00	R2030	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
15:31:00	R2030	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>7,200,000</b>	<b>0.00</b>	
13:29:46	R2032	On 06/02/2020			Bond Future	1	15,000,000	0.00 Client	Buy
13:29:46	R2032	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Sell
14:18:26	R2032	On 06/02/2020			Bond Future	1	15,000,000	0.00 Client	Sell
14:18:26	R2032	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
14:18:26	R2035	On 06/02/2020			Bond Future	1	27,000,000	0.00 Client	Buy
14:18:26	R2035	On 06/02/2020			Bond Future	1	27,000,000	0.00 Member	Sell
14:29:46	R2035	On 06/02/2020			Bond Future	1	27,000,000	0.00 Client	Sell
14:29:46	R2035	On 06/02/2020			Bond Future	1	27,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>108,000,000</b>	<b>0.00</b>	
14:18:26	R2037	On 06/02/2020			Bond Future	1	14,000,000	0.00 Client	Sell
14:18:26	R2037	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Buy
14:29:46	R2037	On 06/02/2020			Bond Future	1	14,000,000	0.00 Client	Buy
14:29:46	R2037	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>56,000,000</b>	<b>0.00</b>	
15:31:00	R2048	On 06/02/2020			Bond Future	1	32,500,000	0.00 Member	Buy
15:31:00	R2048	On 06/02/2020			Bond Future	1	32,500,000	0.00 Client	Sell
16:20:14	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
16:20:14	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:48	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
16:24:48	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
17:06:28	R2048	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
17:06:28	R2048	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
17:13:53	R2048	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Sell
17:13:53	R2048	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>68,600,000</b>	<b>0.00</b>	
14:29:20	R214	On 06/02/2020			Bond Future	1	29,900,000	0.00 Member	Buy
14:29:20	R214	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Sell
14:54:43	R214	On 06/02/2020			Bond Future	1	16,100,000	0.00 Member	Sell
14:54:43	R214	On 06/02/2020			Bond Future	1	16,100,000	0.00 Member	Buy
14:54:43	R214	On 06/02/2020			Bond Future	1	16,100,000	0.00 Client	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Buy
14:54:44	R214	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
14:54:44	R214	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	7,100,000	0.00 Member	Buy
14:54:44	R214	On 06/02/2020			Bond Future	1	7,100,000	0.00 Member	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Buy
14:54:44	R214	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	3,700,000	0.00 Client	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	7,100,000	0.00 Client	Sell
14:54:44	R214	On 06/02/2020			Bond Future	1	2,200,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>16</b>	<b>119,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>90</b>	<b>1,103,800,000</b>	<b>0.00</b>	