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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:12	I2046	On 06/02/2020		Bond Future	1	13,100,000	0.00 Member	Buy
13:21:12	I2046	On 06/02/2020		Bond Future	1	50,000,000	0.00 Member	Sell
13:50:43	I2046	On 06/02/2020		Bond Future	1	2,700,000	0.00 Member	Buy
13:50:43	I2046	On 06/02/2020		Bond Future	1	9,100,000	0.00 Member	Sell
13:50:43	I2046	On 06/02/2020		Bond Future	1	9,100,000	0.00 Member	Buy
13:50:43	I2046	On 06/02/2020		Bond Future	1	2,700,000	0.00 Member	Sell
13:50:43	I2046	On 06/02/2020		Bond Future	1	25,100,000	0.00 Member	Sell
13:50:43	I2046	On 06/02/2020		Bond Future	1	13,100,000	0.00 Member	Sell
13:50:43	I2046	On 06/02/2020		Bond Future	1	25,100,000	0.00 Member	Buy
13:50:43	I2046	On 06/02/2020		Bond Future	1	9,100,000	0.00 Client	Buy
13:50:43	I2046	On 06/02/2020		Bond Future	1	2,700,000	0.00 Client	Buy
13:50:43	I2046	On 06/02/2020		Bond Future	1	25,100,000	0.00 Client	Buy
13:50:43	I2046	On 06/02/2020		Bond Future	1	13,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2046 Bond Future</b>						<b>13</b>	<b>200,000,000</b>	<b>0.00</b>	
11:23:14	R186	On 07/05/2020	7.60	Call	Bond Future	1	100,000	0.00 Client	Sell
11:23:14	R186	On 07/05/2020	8.28	Call	Bond Future	1	100,000	0.00 Client	Buy
11:23:14	R186	On 07/05/2020	7.60	Call	Bond Future	1	100,000	0.00 Client	Buy
11:23:14	R186	On 07/05/2020	8.28	Call	Bond Future	1	100,000	0.00 Client	Sell
11:23:14	R186	On 05/11/2020	8.34	Call	Bond Future	1	100,000	0.00 Client	Sell
11:23:14	R186	On 05/11/2020	7.84	Call	Bond Future	1	100,000	0.00 Client	Buy
11:23:14	R186	On 05/11/2020	7.84	Call	Bond Future	1	100,000	0.00 Client	Sell
11:23:14	R186	On 05/11/2020	8.34	Call	Bond Future	1	100,000	0.00 Client	Buy
11:23:14	R186	On 05/11/2020	9.26	Put	Bond Future	1	100,000	0.00 Client	Buy
11:23:14	R186	On 05/11/2020	9.26	Put	Bond Future	1	100,000	0.00 Client	Sell
11:23:15	R186	On 07/05/2020	8.93	Put	Bond Future	1	100,000	0.00 Client	Buy
11:23:15	R186	On 07/05/2020	8.93	Put	Bond Future	1	100,000	0.00 Client	Sell
16:49:03	R186	On 06/02/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:49:03	R186	On 06/02/2020			Bond Future	1	40,000,000	0.00 Member	Sell
17:20:24	R186	On 06/02/2020			Bond Future	1	40,000,000	0.00 Client	Sell
17:20:24	R186	On 06/02/2020			Bond Future	1	40,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>161,200,000</b>	<b>0.00</b>	
10:40:15	R2023	On 06/02/2020			Bond Future	1	76,000,000	0.00 Member	Sell
10:40:15	R2023	On 06/02/2020			Bond Future	1	76,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>152,000,000</b>	<b>0.00</b>	
11:23:14	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Sell
11:23:14	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Buy
11:23:14	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Sell
11:23:14	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Sell
11:23:14	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Buy
11:23:14	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Buy
15:50:38	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Sell
15:50:38	R2030	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>8</b>	<b>1,600,000</b>	<b>0.00</b>	
17:25:27	R2032	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
17:25:27	R2032	On 06/02/2020			Bond Future	1	90,000,000	0.00 Client	Sell
17:25:27	R2032	On 06/02/2020			Bond Future	1	90,000,000	0.00 Client	Buy
17:25:27	R2032	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>200,000,000</b>	<b>0.00</b>	
11:23:15	R2035	On 07/05/2020	9.75	Call	Bond Future	1	100,000	0.00 Client	Buy
11:23:15	R2035	On 07/05/2020	10.75	Put	Bond Future	1	100,000	0.00 Client	Buy
11:23:15	R2035	On 07/05/2020	10.75	Put	Bond Future	1	100,000	0.00 Client	Sell
11:23:15	R2035	On 07/05/2020	9.11	Call	Bond Future	1	100,000	0.00 Client	Buy
11:23:15	R2035	On 07/05/2020	9.11	Call	Bond Future	1	100,000	0.00 Client	Sell
11:23:15	R2035	On 07/05/2020	9.75	Call	Bond Future	1	100,000	0.00 Client	Sell
16:33:16	R2035	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:33:16	R2035	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:44:40	R2035	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
16:44:40	R2035	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
17:21:05	R2035	On 06/02/2020			Bond Future	1	24,000,000	0.00 Client	Sell
17:21:05	R2035	On 06/02/2020			Bond Future	1	24,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>12</b>	<b>100,600,000</b>	<b>0.00</b>	
16:20:14	R2037	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
16:20:14	R2037	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
16:44:40	R2037	On 06/02/2020			Bond Future	1	145,000,000	0.00 Member	Buy
16:44:40	R2037	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:44:41	R2037	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
16:44:41	R2037	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	16,600,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	46,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	4,100,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	24,600,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	24,600,000	0.00 Client	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	4,100,000	0.00 Client	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	48,700,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	4,100,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	24,600,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	16,600,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	46,700,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	46,700,000	0.00 Member	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	48,700,000	0.00 Member	Buy
16:54:39	R2037	On 06/02/2020			Bond Future	1	16,600,000	0.00 Client	Sell
16:54:39	R2037	On 06/02/2020			Bond Future	1	48,700,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>26</b>	<b>680,000,000</b>	<b>0.00</b>	
16:23:20	R2040	On 06/02/2020			Bond Future	1	241,000,000	0.00 Member	Buy
16:23:20	R2040	On 06/02/2020			Bond Future	1	4,100,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	129,700,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	9,300,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	47,000,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	9,300,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:45:32	R2040	On 06/02/2020			Bond Future	1	129,700,000	0.00 Member	Buy
16:45:32	R2040	On 06/02/2020			Bond Future	1	23,900,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	9,300,000	0.00 Member	Buy
16:45:32	R2040	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Buy
16:45:32	R2040	On 06/02/2020			Bond Future	1	5,200,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	4,100,000	0.00 Member	Buy
16:45:32	R2040	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	4,100,000	0.00 Client	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	129,700,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	23,900,000	0.00 Member	Buy
16:45:32	R2040	On 06/02/2020			Bond Future	1	23,900,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	47,000,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Sell
16:45:32	R2040	On 06/02/2020			Bond Future	1	47,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>25</b>	<b>964,000,000</b>	<b>0.00</b>	
16:23:40	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
16:23:40	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:02	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:02	R2044	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
17:25:27	R2044	On 06/02/2020			Bond Future	1	85,000,000	0.00 Client	Sell
17:25:27	R2044	On 06/02/2020			Bond Future	1	85,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>177,600,000</b>	<b>0.00</b>	
16:20:14	R2048	On 06/02/2020			Bond Future	1	23,000,000	0.00 Client	Buy
16:20:14	R2048	On 06/02/2020			Bond Future	1	23,000,000	0.00 Member	Sell
16:44:40	R2048	On 06/02/2020			Bond Future	1	23,000,000	0.00 Client	Sell
16:44:40	R2048	On 06/02/2020			Bond Future	1	23,000,000	0.00 Member	Buy
17:23:27	R2048	On 06/02/2020			Bond Future	1	180,000,000	0.00 Client	Buy
17:23:27	R2048	On 06/02/2020			Bond Future	1	180,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>452,000,000</b>	<b>0.00</b>	
17:05:53	R209	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:05:53	R209	On 06/02/2020			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>5,000,000</b>	<b>0.00</b>	
16:11:34	R214	On 06/02/2020			Bond Future	1	435,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:11:34	R214	On 06/02/2020			Bond Future	1	7,300,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	16,300,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	140,400,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	26,700,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	7,300,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	26,700,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	10,800,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	162,500,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	21,100,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	21,100,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	140,400,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	162,500,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	21,100,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	29,200,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	29,200,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	20,700,000	0.00 Member	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	16,300,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	7,300,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	16,300,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	140,400,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	162,500,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	26,700,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	10,800,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	10,800,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	20,700,000	0.00 Client	Sell
16:37:20	R214	On 06/02/2020			Bond Future	1	20,700,000	0.00 Member	Buy
16:37:20	R214	On 06/02/2020			Bond Future	1	29,200,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>28</b>	<b>1,740,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>148</b>	<b>4,834,000,000</b>	<b>0.00</b>	