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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:27:56	I2029	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
9:27:56	I2029	On 07/05/2020		Bond Future	1	3,000,000	0.00 Client	Buy
Total for I2029 Bond Future					2	6,000,000	0.00	
10:13:37	R2023	On 07/05/2020		Bond Future	1	10,000,000	0.00 Client	Buy
10:13:37	R2023	On 07/05/2020		Bond Future	1	10,000,000	0.00 Member	Sell
15:35:21	R2023	On 07/05/2020		Bond Future	1	200,000,000	0.00 Member	Sell
15:35:21	R2023	On 07/05/2020		Bond Future	1	163,600,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020		Bond Future	1	4,600,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020		Bond Future	1	1,100,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020		Bond Future	1	7,700,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Member	Sell
15:39:59	R2023	On 07/05/2020		Bond Future	1	7,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:39:59	R2023	On 07/05/2020			Bond Future	1	7,700,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
15:39:59	R2023	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	13,000,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
15:39:59	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Client	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Sell
15:39:59	R2023	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
15:39:59	R2023	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
15:39:59	R2023	On 07/05/2020			Bond Future	1	13,000,000	0.00 Member	Sell
Total for R2023 Bond Future						25	492,800,000	0.00	
9:27:56	R2030	On 07/05/2020			Bond Future	1	8,000,000	0.00 Member	Sell
9:27:56	R2030	On 07/05/2020			Bond Future	1	8,000,000	0.00 Client	Buy
17:02:11	R2030	On 07/05/2020			Bond Future	1	37,300,000	0.00 Member	Buy
17:02:11	R2030	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	8,100,000	0.00 Client	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:08:24	R2030	On 07/05/2020			Bond Future	1	24,700,000	0.00 Client	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Buy
17:08:24	R2030	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:08:24	R2030	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	24,700,000	0.00 Member	Buy
17:08:24	R2030	On 07/05/2020			Bond Future	1	24,700,000	0.00 Member	Sell
17:08:24	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:08:24	R2030	On 07/05/2020			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
Total for R2030 Bond Future						18	165,200,000	0.00	
16:16:48	R2035	On 06/08/2020	9.67	Call	Bond Future	1	50,000,000	0.00 Member	Sell
16:16:48	R2035	On 06/08/2020	9.09	Call	Bond Future	1	50,000,000	0.00 Member	Buy
16:16:48	R2035	On 06/08/2020	10.45	Put	Bond Future	1	50,000,000	0.00 Member	Buy
16:16:48	R2035	On 06/08/2020	9.09	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:16:48	R2035	On 06/08/2020	9.67	Call	Bond Future	1	5,000,000	0.00 Member	Buy
16:16:48	R2035	On 06/08/2020	10.45	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	20,000,000	0.00 Client	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	20,000,000	0.00 Client	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	20,000,000	0.00 Member	Buy
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	20,000,000	0.00 Member	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	20,000,000	0.00 Member	Buy
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	5,000,000	0.00 Client	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	5,000,000	0.00 Client	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	20,000,000	0.00 Member	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	5,000,000	0.00 Member	Sell
16:38:41	R2035	On 06/08/2020	10.45	Put	Bond Future	1	5,000,000	0.00 Member	Buy
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	20,000,000	0.00 Member	Buy
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	5,000,000	0.00 Member	Buy
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	5,000,000	0.00 Client	Sell
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	5,000,000	0.00 Member	Buy
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	20,000,000	0.00 Member	Sell
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	20,000,000	0.00 Member	Sell
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	20,000,000	0.00 Member	Buy
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	20,000,000	0.00 Client	Sell
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	20,000,000	0.00 Client	Sell
16:39:20	R2035	On 06/08/2020	9.09	Call	Bond Future	1	5,000,000	0.00 Client	Sell
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	20,000,000	0.00 Member	Sell
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	20,000,000	0.00 Member	Buy
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	20,000,000	0.00 Client	Buy
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	5,000,000	0.00 Client	Buy
16:39:50	R2035	On 06/08/2020	9.67	Call	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
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	5,000,000	0.00 Member	Buy
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	5,000,000	0.00 Member	Sell
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	20,000,000	0.00 Member	Sell
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	20,000,000	0.00 Client	Buy
16:39:50	R2035	On 06/08/2020	9.67	Call	Bond Future	1	5,000,000	0.00 Client	Buy
Total for R2035 Bond Future						39	600,000,000	0.00	
15:31:40	R2040	On 07/05/2020			Bond Future	1	45,400,000	0.00 Member	Sell
15:31:40	R2040	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	7,900,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	11,900,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	23,100,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	11,900,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	23,100,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	7,900,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	11,900,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			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
16:16:45	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	23,100,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
16:16:45	R2040	On 07/05/2020			Bond Future	1	7,900,000	0.00 Client	Buy
16:16:45	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
Total for R2040 Bond Future						34	181,600,000	0.00	
15:31:40	R2044	On 07/05/2020			Bond Future	1	141,600,000	0.00 Member	Sell
15:31:40	R2044	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	37,000,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	24,700,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	37,000,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	72,100,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	72,100,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	24,700,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	37,000,000	0.00 Member	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	72,100,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	24,700,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:16:20	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:16:20	R2044	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R2044 Bond Future						34	566,400,000	0.00	
15:31:40	R209	On 07/05/2020			Bond Future	1	224,400,000	0.00 Member	Buy
15:31:40	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	39,200,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	39,200,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	58,600,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	58,600,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	58,600,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	114,200,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	39,200,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	1,100,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	2,900,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	114,200,000	0.00 Member	Buy
16:14:04	R209	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
16:14:04	R209	On 07/05/2020			Bond Future	1	114,200,000	0.00 Client	Sell
Total for R209 Bond Future						34	897,600,000	0.00	
Grand Total for all Instruments						186	2,909,600,000	0.00	