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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:32:38	R186	On 07/05/2020		Bond Future	1	700,000	0.00 Member	Buy
13:32:38	R186	On 07/05/2020		Bond Future	1	75,200,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020		Bond Future	1	6,200,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	6,000,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020		Bond Future	1	6,000,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	500,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	6,000,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	2,200,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020		Bond Future	1	200,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020		Bond Future	1	700,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020		Bond Future	1	500,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020		Bond Future	1	1,400,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	1,200,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	1,800,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	2,200,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020		Bond Future	1	1,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	27,300,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	14,900,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	14,900,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	27,300,000	0.00 Member	Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	14,900,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:20:53	R186	On 07/05/2020			Bond Future	1	6,200,000	0.00 Client	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
15:20:53	R186	On 07/05/2020			Bond Future	1	27,300,000	0.00 Member	Buy
Total for R186 Bond Future						55	300,800,000	0.00	
16:38:46	R2023	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Buy
16:38:46	R2023	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Sell
16:55:49	R2023	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:55:49	R2023	On 07/05/2020			Bond Future	1	3,700,000	0.00 Client	Sell
16:55:49	R2023	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:55:49	R2023	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Sell
16:55:49	R2023	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Buy
16:55:49	R2023	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Buy
16:55:49	R2023	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:55:49	R2023	On 07/05/2020			Bond Future	1	8,200,000	0.00 Client	Sell
Total for R2023 Bond Future						10	52,800,000	0.00	
16:25:38	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:25:38	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:34:40	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:34:40	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Client	Buy
Total for R2030 Bond Future						4	11,600,000	0.00	
16:38:46	R2032	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
16:38:46	R2032	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell
Total for R2032 Bond Future						2	1,000,000	0.00	
8:31:37	R2035	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
8:31:37	R2035	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
8:39:56	R2035	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Sell
8:39:56	R2035	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:32:38	R2035	On 07/05/2020			Bond Future	1	19,600,000	0.00 Member	Sell
13:32:38	R2035	On 07/05/2020			Bond Future	1	28,400,000	0.00 Member	Buy
15:24:07	R2035	On 07/05/2020			Bond Future	1	7,900,000	0.00 Client	Sell
15:24:07	R2035	On 07/05/2020			Bond Future	1	19,600,000	0.00 Member	Buy
15:24:07	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
15:24:07	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:24:07	R2035	On 07/05/2020			Bond Future	1	7,900,000	0.00 Member	Sell
15:24:07	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
15:24:07	R2035	On 07/05/2020			Bond Future	1	19,600,000	0.00 Client	Sell
15:24:07	R2035	On 07/05/2020			Bond Future	1	7,900,000	0.00 Member	Buy
Total for R2035 Bond Future						14	153,600,000	0.00	
8:31:37	R2040	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
8:31:37	R2040	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
8:39:41	R2040	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
8:39:41	R2040	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	40,000,000	0.00	
12:17:11	R2044	On 07/05/2020			Bond Future	1	12,300,000	0.00 Member	Sell
12:17:11	R2044	On 07/05/2020			Bond Future	1	12,300,000	0.00 Member	Buy
12:54:18	R2044	On 07/05/2020			Bond Future	1	12,300,000	0.00 Client	Buy
12:54:18	R2044	On 07/05/2020			Bond Future	1	12,300,000	0.00 Member	Sell
13:32:38	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:32:38	R2044	On 07/05/2020			Bond Future	1	73,800,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	37,500,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	8,500,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	8,500,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,700,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,700,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	8,200,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	8,500,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	3,300,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	1,100,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	37,500,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	37,500,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	1,100,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,700,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
15:22:40	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Sell
15:22:40	R2044	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						50	344,400,000	0.00	
9:53:49	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
9:53:49	R2048	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
12:10:53	R2048	On 07/05/2020			Bond Future	1	132,200,000	0.00 Member	Buy
12:10:53	R2048	On 07/05/2020			Bond Future	1	19,300,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	30,700,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	18,600,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	12,900,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	15,300,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	30,700,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	17,300,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	15,300,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	18,600,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	18,600,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	30,700,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	19,300,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	17,300,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	12,900,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	17,000,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	17,000,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	17,000,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	12,900,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	19,300,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	17,300,000	0.00 Member	Buy
12:24:01	R2048	On 07/05/2020			Bond Future	1	15,300,000	0.00 Client	Sell
12:24:01	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:51:42	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
13:51:42	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						32	534,200,000	0.00	
14:59:00	R209	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Sell
14:59:00	R209	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Buy
16:32:54	R209	On 07/05/2020			Bond Future	1	3,900,000	0.00 Client	Sell
16:32:54	R209	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Buy
Total for R209 Bond Future						4	15,600,000	0.00	
14:59:00	R214	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Sell
14:59:00	R214	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Buy
16:31:44	R214	On 07/05/2020			Bond Future	1	12,400,000	0.00 Client	Sell
16:31:44	R214	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Buy
Total for R214 Bond Future						4	49,600,000	0.00	
Grand Total for all Instruments						179	1,503,600,000	0.00	