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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:30	I2033	On 07/05/2020		Bond Future	1	5,300,000	0.00 Member	Buy
17:35:30	I2033	On 07/05/2020		Bond Future	1	5,300,000	0.00 Member	Sell
17:41:25	I2033	On 07/05/2020		Bond Future	1	5,300,000	0.00 Client	Sell
17:41:25	I2033	On 07/05/2020		Bond Future	1	5,300,000	0.00 Member	Buy
Total for I2033 Bond Future					4	21,200,000	0.00	
10:13:00	IGOV	On 07/05/2020		Index Future	1	4,240,000	0.00 Client	Sell
10:13:00	IGOV	On 07/05/2020		Index Future	1	4,240,000	0.00 Client	Buy
14:10:21	IGOV	On 07/05/2020		Index Future	1	4,240,000	0.00 Member	Buy
14:10:21	IGOV	On 07/05/2020		Index Future	1	4,240,000	0.00 Client	Sell
Total for IGOV Index Future					4	16,960,000	0.00	
10:41:09	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:09	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:44:44	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:44:44	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:47:00	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
15:47:00	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:51:54	R186	On 07/05/2020			Bond Future	1	50,000,000	0.00 Member	Sell
16:51:54	R186	On 07/05/2020			Bond Future	1	50,000,000	0.00 Client	Buy
16:51:54	R186	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:51:54	R186	On 07/05/2020			Bond Future	1	15,000,000	0.00 Client	Buy
17:37:44	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:37:44	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
Total for R186 Bond Future						12	154,000,000	0.00	
14:21:35	R202	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
14:21:35	R202	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Buy
Total for R202 Bond Future						2	1,200,000	0.00	
8:08:51	R2030	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Buy
8:08:51	R2030	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Sell
17:35:30	R2030	On 07/05/2020			Bond Future	1	47,400,000	0.00 Member	Sell
17:35:30	R2030	On 07/05/2020			Bond Future	1	24,000,000	0.00 Member	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:38:36	R2030	On 07/05/2020			Bond Future	1	24,000,000	0.00 Client	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	17,600,000	0.00 Client	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	17,600,000	0.00 Member	Buy
17:38:36	R2030	On 07/05/2020			Bond Future	1	24,000,000	0.00 Member	Sell
17:38:36	R2030	On 07/05/2020			Bond Future	1	17,600,000	0.00 Member	Sell
17:38:36	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
17:38:36	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						15	214,600,000	0.00	
16:37:50	R209	On 07/05/2020			Bond Future	1	6,900,000	0.00 Member	Sell
16:37:50	R209	On 07/05/2020			Bond Future	1	17,700,000	0.00 Member	Buy
17:26:46	R209	On 07/05/2020			Bond Future	1	10,800,000	0.00 Client	Sell
17:26:46	R209	On 07/05/2020			Bond Future	1	10,800,000	0.00 Member	Buy
17:26:46	R209	On 07/05/2020			Bond Future	1	6,900,000	0.00 Member	Buy
17:26:46	R209	On 07/05/2020			Bond Future	1	6,900,000	0.00 Client	Sell
17:26:46	R209	On 07/05/2020			Bond Future	1	10,800,000	0.00 Member	Sell
Total for R209 Bond Future						7	70,800,000	0.00	
Grand Total for all Instruments						44	478,760,000	0.00	