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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:46:27	R186	On 07/05/2020		Bond Future	1	15,000,000	0.00 Client	Buy
11:46:27	R186	On 07/05/2020		Bond Future	1	15,000,000	0.00 Client	Sell
12:33:33	R186	On 07/05/2020		Bond Future	1	2,900,000	0.00 Member	Sell
12:33:33	R186	On 07/05/2020		Bond Future	1	27,500,000	0.00 Member	Buy
13:30:02	R186	On 07/05/2020		Bond Future	1	24,600,000	0.00 Client	Sell
13:30:02	R186	On 07/05/2020		Bond Future	1	24,600,000	0.00 Member	Buy
13:30:02	R186	On 07/05/2020		Bond Future	1	24,600,000	0.00 Member	Sell
13:30:02	R186	On 07/05/2020		Bond Future	1	2,900,000	0.00 Member	Buy
13:30:02	R186	On 07/05/2020		Bond Future	1	2,900,000	0.00 Client	Sell
15:56:29	R186	On 07/05/2020		Bond Future	1	9,000,000	0.00 Member	Sell
15:56:29	R186	On 07/05/2020		Bond Future	1	9,000,000	0.00 Client	Buy
17:37:52	R186	On 07/05/2020		Bond Future	1	8,600,000	0.00 Member	Buy
17:37:52	R186	On 07/05/2020		Bond Future	1	8,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						13	175,200,000	0.00	
10:07:28	R2023	On 07/05/2020			Bond Future	1	254,400,000	0.00 Member	Sell
10:07:28	R2023	On 07/05/2020			Bond Future	1	120,000,000	0.00 Member	Buy
10:49:01	R2023	On 07/05/2020			Bond Future	1	134,400,000	0.00 Member	Sell
10:49:01	R2023	On 07/05/2020			Bond Future	1	134,400,000	0.00 Client	Buy
10:49:01	R2023	On 07/05/2020			Bond Future	1	134,400,000	0.00 Member	Buy
10:49:02	R2023	On 07/05/2020			Bond Future	1	120,000,000	0.00 Client	Buy
10:49:02	R2023	On 07/05/2020			Bond Future	1	120,000,000	0.00 Member	Sell
14:16:27	R2023	On 07/05/2020			Bond Future	1	254,400,000	0.00 Member	Buy
14:16:27	R2023	On 07/05/2020			Bond Future	1	254,400,000	0.00 Member	Sell
Total for R2023 Bond Future						9	1,526,400,000	0.00	
12:33:33	R2030	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
12:33:33	R2030	On 07/05/2020			Bond Future	1	12,100,000	0.00 Member	Buy
13:21:29	R2030	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
13:21:29	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Client	Sell
13:21:29	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Member	Sell
13:21:29	R2030	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Sell
13:21:29	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Member	Buy
Total for R2030 Bond Future						7	48,400,000	0.00	
16:02:13	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:02:13	R2032	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R2032 Bond Future						2	200,000	0.00	
16:02:13	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:02:13	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						2	200,000	0.00	
15:56:48	R2037	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
15:56:48	R2037	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:02:13	R2037	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
16:02:13	R2037	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Buy
17:40:59	R2037	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:40:59	R2037	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2037 Bond Future						6	9,800,000	0.00	
17:40:59	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:40:59	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R2040 Bond Future						2	2,600,000	0.00	
9:47:58	R2044	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
9:47:58	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
10:32:43	R2044	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:32:43	R2044	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:40:45	R2044	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:40:45	R2044	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:33:33	R2044	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Buy
12:33:33	R2044	On 07/05/2020			Bond Future	1	13,600,000	0.00 Member	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
12:36:20	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
12:36:20	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
12:36:20	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:36:20	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Sell
13:28:13	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
13:28:14	R2044	On 07/05/2020			Bond Future	1	2,100,000	0.00 Client	Buy
13:28:14	R2044	On 07/05/2020			Bond Future	1	11,400,000	0.00 Client	Buy
13:28:14	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:28:14	R2044	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Buy
13:28:14	R2044	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Sell
13:28:14	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
13:28:14	R2044	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:40:59	R2044	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
17:40:59	R2044	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
Total for R2044 Bond Future						29	71,400,000	0.00	
14:44:04	R2048	On 07/05/2020			Bond Future	1	200,000,000	0.00 Member	Buy
14:44:04	R2048	On 07/05/2020			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R2048 Bond Future						2	400,000,000	0.00	
12:33:33	R209	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
12:33:33	R209	On 07/05/2020			Bond Future	1	19,200,000	0.00 Member	Sell
13:22:33	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
13:22:33	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
13:22:33	R209	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Sell
13:22:33	R209	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Buy
13:22:33	R209	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
13:22:33	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
13:22:33	R209	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Buy
13:22:33	R209	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
13:22:33	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
13:22:33	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:22:33	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R209 Bond Future						13	76,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:33:33	R214	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Buy
12:33:33	R214	On 07/05/2020			Bond Future	1	13,600,000	0.00 Member	Sell
13:27:23	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
13:27:23	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
13:27:23	R214	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Sell
13:27:23	R214	On 07/05/2020			Bond Future	1	2,100,000	0.00 Client	Buy
13:27:23	R214	On 07/05/2020			Bond Future	1	11,400,000	0.00 Client	Buy
13:27:23	R214	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
13:27:23	R214	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Sell
13:27:23	R214	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Buy
Total for R214 Bond Future						10	54,400,000	0.00	
Grand Total for all Instruments						95	2,365,400,000	0.00	