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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/06/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:21:07	I2046	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
16:21:07	I2046	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
Total for I2046 Bond Future						2	40,000,000	0.00	
16:21:07	I2050	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:21:07	I2050	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Buy
Total for I2050 Bond Future						2	30,000,000	0.00	
9:38:31	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Buy
9:38:31	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Sell
11:26:53	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
11:26:53	R186	On 06/08/2020			Bond Future	1	8,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:22	R186	On 06/08/2020			Bond Future	1	10,500,000	0.00 Member	Sell
12:01:22	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Buy
12:09:28	R186	On 06/08/2020			Bond Future	1	5,500,000	0.00 Client	Buy
12:09:28	R186	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Buy
12:09:28	R186	On 06/08/2020			Bond Future	1	5,500,000	0.00 Member	Sell
12:09:28	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Member	Sell
12:09:28	R186	On 06/08/2020			Bond Future	1	5,000,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
14:41:37	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
14:41:37	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
14:41:37	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:41:37	R186	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
14:41:37	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
14:41:37	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R186 Bond Future						28	97,600,000	0.00	
13:39:32	R2023	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
13:39:32	R2023	On 06/08/2020			Bond Future	1	14,900,000	0.00 Member	Sell
14:39:55	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Client	Buy
14:39:55	R2023	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Buy
14:39:55	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Buy
14:39:55	R2023	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:39:55	R2023	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Sell
14:39:55	R2023	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:39:55	R2023	On 06/08/2020			Bond Future	1	7,200,000	0.00 Client	Buy
14:39:55	R2023	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
14:39:55	R2023	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
14:39:56	R2023	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
14:39:56	R2023	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:39:56	R2023	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
14:39:56	R2023	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:39:56	R2023	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
14:39:56	R2023	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:39:56	R2023	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:39:56	R2023	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2023 Bond Future						19	59,600,000	0.00	
16:52:56	R2040	On 06/08/2020			Bond Future	1	8,600,000	0.00 Member	Buy
16:52:56	R2040	On 06/08/2020			Bond Future	1	5,800,000	0.00 Member	Sell
16:58:45	R2040	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
16:58:45	R2040	On 06/08/2020			Bond Future	1	5,800,000	0.00 Client	Sell
16:58:45	R2040	On 06/08/2020			Bond Future	1	5,800,000	0.00 Member	Buy
16:58:45	R2040	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
16:58:45	R2040	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Sell
17:02:01	R2040	On 06/08/2020			Bond Future	1	5,800,000	0.00 Client	Sell
17:02:01	R2040	On 06/08/2020			Bond Future	1	5,800,000	0.00 Client	Buy
Total for R2040 Bond Future						9	46,000,000	0.00	
15:31:46	R2044	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Buy
15:31:46	R2044	On 06/08/2020			Bond Future	1	55,400,000	0.00 Client	Sell
Total for R2044 Bond Future						2	110,800,000	0.00	
13:39:32	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
13:39:32	R208	On 06/08/2020			Bond Future	1	250,300,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	50,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	6,400,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	2,300,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	6,300,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	168,000,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	10,500,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	6,300,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	10,500,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	10,500,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	168,000,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	50,800,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	50,800,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	168,000,000	0.00 Client	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	6,300,000	0.00 Member	Sell
14:28:57	R208	On 06/08/2020			Bond Future	1	6,400,000	0.00 Member	Buy
14:28:57	R208	On 06/08/2020			Bond Future	1	6,400,000	0.00 Client	Buy
14:28:58	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
14:28:58	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
Total for R208 Bond Future						31	1,001,200,000	0.00	
16:52:56	R209	On 06/08/2020			Bond Future	1	73,900,000	0.00 Member	Buy
16:52:56	R209	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			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
17:10:39	R209	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	4,100,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	6,700,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	6,700,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	3,800,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	5,600,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	6,500,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:10:39	R209	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	5,600,000	0.00 Member	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	5,600,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:10:39	R209	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Sell
17:10:40	R209	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Sell
17:10:40	R209	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:10:40	R209	On 06/08/2020			Bond Future	1	34,200,000	0.00 Member	Buy
17:10:40	R209	On 06/08/2020			Bond Future	1	34,200,000	0.00 Client	Sell
17:10:40	R209	On 06/08/2020			Bond Future	1	34,200,000	0.00 Member	Sell
Total for R209 Bond Future						58	295,600,000	0.00	
11:24:52	R213	On 06/08/2020			Bond Future	1	99,200,000	0.00 Member	Sell
11:24:52	R213	On 06/08/2020			Bond Future	1	99,200,000	0.00 Client	Buy
Total for R213 Bond Future						2	198,400,000	0.00	
Grand Total for all Instruments						153	1,879,200,000	0.00	