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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:48:01	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:23:04	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
10:44:26	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:44:26	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Buy
13:59:12	R186	On 05/11/2020		Bond Future	1	10,300,000	0.00 Member	Buy
14:09:06	R186	On 05/11/2020		Bond Future	1	10,300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>24,600,000</b>	<b>0.00</b>	
9:52:17	R2030	On 05/11/2020		Bond Future	1	87,500,000	0.00 Client	Buy
9:52:17	R2030	On 05/11/2020		Bond Future	1	87,500,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020		Bond Future	1	20,200,000	0.00 Member	Sell
10:11:30	R2030	On 05/11/2020		Bond Future	1	20,200,000	0.00 Client	Buy
13:25:21	R2030	On 05/11/2020		Bond Future	1	32,200,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:59	R2030	On 05/11/2020			Bond Future	1	32,200,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>279,800,000</b>	<b>0.00</b>	
13:25:21	R2035	On 05/11/2020			Bond Future	1	19,300,000	0.00 Member	Buy
13:55:21	R2035	On 05/11/2020			Bond Future	1	19,300,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>38,600,000</b>	<b>0.00</b>	
9:48:01	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
10:22:48	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
11:03:43	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
11:03:43	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
13:25:21	R208	On 05/11/2020			Bond Future	1	14,200,000	0.00 Member	Buy
14:04:05	R208	On 05/11/2020			Bond Future	1	14,200,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>28,400,000</b>	<b>0.00</b>	
13:55:26	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:55:26	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:55:24	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
14:55:24	R214	On 05/11/2020			Bond Future	1	426,100,000	0.00 Member	Sell
14:55:52	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:55:52	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	13,900,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	23,200,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	19,400,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	63,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	63,800,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	9,700,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	42,100,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	13,200,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	9,700,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	63,800,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	62,300,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	13,900,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	13,200,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	30,100,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	62,300,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	30,100,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	107,600,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	107,600,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	23,200,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	30,100,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	23,200,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	9,700,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	13,900,000	0.00 Member	Buy

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15:11:53	R214	On 05/11/2020			Bond Future	1	13,200,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	107,600,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	62,300,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:11:53	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
15:11:53	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
15:11:54	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
15:11:54	R214	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
15:11:54	R214	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
15:11:54	R214	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
15:11:54	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
15:11:54	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>77</b>	<b>1,708,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>97</b>	<b>2,083,400,000</b>	<b>0.00</b>	