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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/05/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:40:45	R186	On 06/08/2020		Bond Future	1	2,600,000	0.00 Member	Buy
11:40:45	R186	On 06/08/2020		Bond Future	1	13,000,000	0.00 Member	Sell
11:49:56	R186	On 06/08/2020		Bond Future	1	1,800,000	0.00 Member	Buy
11:49:56	R186	On 06/08/2020		Bond Future	1	6,600,000	0.00 Member	Buy
11:49:56	R186	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Buy
11:49:56	R186	On 06/08/2020		Bond Future	1	1,800,000	0.00 Member	Sell
11:49:56	R186	On 06/08/2020		Bond Future	1	2,600,000	0.00 Member	Sell
11:49:56	R186	On 06/08/2020		Bond Future	1	2,600,000	0.00 Client	Buy
11:49:56	R186	On 06/08/2020		Bond Future	1	6,600,000	0.00 Member	Sell
11:49:56	R186	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Sell
11:49:56	R186	On 06/08/2020		Bond Future	1	6,600,000	0.00 Client	Buy
11:49:56	R186	On 06/08/2020		Bond Future	1	2,000,000	0.00 Client	Buy
11:49:56	R186	On 06/08/2020		Bond Future	1	1,800,000	0.00 Client	Buy
13:58:48	R186	On 06/08/2020		Bond Future	1	61,000,000	0.00 Member	Sell
13:58:48	R186	On 06/08/2020		Bond Future	1	73,500,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:37:07	R186	On 06/08/2020			Bond Future	1	61,000,000	0.00 Member	Buy
14:37:07	R186	On 06/08/2020			Bond Future	1	61,000,000	0.00 Client	Sell
14:37:07	R186	On 06/08/2020			Bond Future	1	12,500,000	0.00 Client	Sell
14:37:07	R186	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Sell
14:37:07	R186	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>20</b>	<b>346,000,000</b>	<b>0.00</b>	
16:55:15	R202	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Buy
16:55:15	R202	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>0.00</b>	
10:46:55	R2023	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Sell
10:46:55	R2023	On 06/08/2020			Bond Future	1	12,500,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>25,000,000</b>	<b>0.00</b>	
13:58:48	R2030	On 06/08/2020			Bond Future	1	133,000,000	0.00 Member	Sell
13:58:48	R2030	On 06/08/2020			Bond Future	1	159,000,000	0.00 Member	Buy
14:15:06	R2030	On 06/08/2020			Bond Future	1	133,000,000	0.00 Client	Sell
14:15:06	R2030	On 06/08/2020			Bond Future	1	26,000,000	0.00 Member	Sell
14:15:06	R2030	On 06/08/2020			Bond Future	1	26,000,000	0.00 Member	Buy
14:15:06	R2030	On 06/08/2020			Bond Future	1	133,000,000	0.00 Member	Buy
14:15:06	R2030	On 06/08/2020			Bond Future	1	26,000,000	0.00 Client	Sell
16:30:54	R2030	On 06/08/2020	10.40	Put	Bond Future	1	500,000,000	0.00 Member	Buy
16:30:54	R2030	On 06/08/2020	9.95	Put	Bond Future	1	585,000,000	0.00 Member	Sell
16:30:54	R2030	On 06/08/2020			Bond Future	1	69,600,000	0.00 Member	Sell
16:30:54	R2030	On 06/08/2020	10.40	Put	Bond Future	1	205,600,000	0.00 Member	Sell
16:30:54	R2030	On 06/08/2020			Bond Future	1	28,300,000	0.00 Member	Buy
16:30:54	R2030	On 06/08/2020	9.95	Put	Bond Future	1	237,800,000	0.00 Member	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:37:02	R2030	On 06/08/2020			Bond Future	1	28,300,000	0.00 Member	Sell
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	34,700,000	0.00 Client	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	34,700,000	0.00 Member	Sell
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	28,300,000	0.00 Client	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	34,700,000	0.00 Member	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
17:37:02	R2030	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Buy
17:37:02	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	8,100,000	0.00 Member	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	13,800,000	0.00 Member	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	23,600,000	0.00 Member	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	13,800,000	0.00 Client	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	8,100,000	0.00 Client	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	8,100,000	0.00 Member	Sell
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	291,400,000	0.00 Client	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	10,300,000	0.00 Member	Sell
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	291,400,000	0.00 Member	Sell
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	13,800,000	0.00 Member	Sell
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	10,300,000	0.00 Client	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	23,600,000	0.00 Member	Sell
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	23,600,000	0.00 Client	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	10,300,000	0.00 Member	Buy
17:42:58	R2030	On 06/08/2020	9.95	Put	Bond Future	1	291,400,000	0.00 Member	Buy
17:42:59	R2030	On 06/08/2020	9.95	Put	Bond Future	1	237,800,000	0.00 Client	Buy
17:42:59	R2030	On 06/08/2020	9.95	Put	Bond Future	1	237,800,000	0.00 Member	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	7,000,000	0.00 Member	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	12,000,000	0.00 Member	Buy
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	12,000,000	0.00 Member	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	245,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	20,500,000	0.00 Member	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	9,000,000	0.00 Member	Buy
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	245,900,000	0.00 Member	Buy
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	245,900,000	0.00 Client	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	9,000,000	0.00 Member	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	9,000,000	0.00 Client	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	20,500,000	0.00 Member	Buy
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	12,000,000	0.00 Client	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	7,000,000	0.00 Member	Buy
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	205,600,000	0.00 Member	Buy
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	20,500,000	0.00 Client	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	7,000,000	0.00 Client	Sell
17:47:15	R2030	On 06/08/2020	10.40	Put	Bond Future	1	205,600,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>64</b>	<b>5,254,400,000</b>	<b>0.00</b>	
13:58:48	R2032	On 06/08/2020			Bond Future	1	149,000,000	0.00 Member	Sell
13:58:48	R2032	On 06/08/2020			Bond Future	1	178,000,000	0.00 Member	Buy
14:16:02	R2032	On 06/08/2020			Bond Future	1	149,000,000	0.00 Client	Sell
14:16:02	R2032	On 06/08/2020			Bond Future	1	149,000,000	0.00 Member	Buy
14:16:02	R2032	On 06/08/2020			Bond Future	1	29,000,000	0.00 Member	Buy
14:16:02	R2032	On 06/08/2020			Bond Future	1	29,000,000	0.00 Member	Sell
14:16:02	R2032	On 06/08/2020			Bond Future	1	29,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>712,000,000</b>	<b>0.00</b>	
13:58:48	R2035	On 06/08/2020			Bond Future	1	109,000,000	0.00 Member	Sell
13:58:48	R2035	On 06/08/2020			Bond Future	1	130,000,000	0.00 Member	Buy
14:22:44	R2035	On 06/08/2020			Bond Future	1	109,000,000	0.00 Member	Buy
14:22:44	R2035	On 06/08/2020			Bond Future	1	109,000,000	0.00 Client	Sell
14:22:44	R2035	On 06/08/2020			Bond Future	1	21,000,000	0.00 Member	Buy
14:22:44	R2035	On 06/08/2020			Bond Future	1	21,000,000	0.00 Member	Sell
14:22:44	R2035	On 06/08/2020			Bond Future	1	21,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>520,000,000</b>	<b>0.00</b>	
13:58:48	R2037	On 06/08/2020			Bond Future	1	70,000,000	0.00 Member	Sell
13:58:48	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
13:58:48	R2037	On 06/08/2020			Bond Future	1	84,000,000	0.00 Member	Buy
13:58:48	R2037	On 06/08/2020			Bond Future	1	79,200,000	0.00 Member	Sell
14:24:51	R2037	On 06/08/2020			Bond Future	1	70,000,000	0.00 Client	Sell
14:24:51	R2037	On 06/08/2020			Bond Future	1	70,000,000	0.00 Member	Buy
14:24:51	R2037	On 06/08/2020			Bond Future	1	14,000,000	0.00 Client	Sell
14:24:51	R2037	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Buy
14:24:51	R2037	On 06/08/2020			Bond Future	1	14,000,000	0.00 Member	Sell
14:26:00	R2037	On 06/08/2020			Bond Future	1	21,400,000	0.00 Client	Buy
14:26:00	R2037	On 06/08/2020			Bond Future	1	24,200,000	0.00 Member	Sell
14:26:00	R2037	On 06/08/2020			Bond Future	1	24,200,000	0.00 Member	Buy
14:26:00	R2037	On 06/08/2020			Bond Future	1	21,400,000	0.00 Member	Buy
14:26:00	R2037	On 06/08/2020			Bond Future	1	24,200,000	0.00 Client	Buy
14:26:00	R2037	On 06/08/2020			Bond Future	1	21,400,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	6,500,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	5,700,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	15,800,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	6,500,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	2,400,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
14:26:01	R2037	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
14:26:01	R2037	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>38</b>	<b>652,800,000</b>	<b>0.00</b>	
13:58:48	R2040	On 06/08/2020			Bond Future	1	16,000,000	0.00 Member	Sell
13:58:48	R2040	On 06/08/2020			Bond Future	1	18,500,000	0.00 Member	Buy
14:34:49	R2040	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
14:34:49	R2040	On 06/08/2020			Bond Future	1	16,000,000	0.00 Member	Buy
14:34:49	R2040	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Sell
14:34:49	R2040	On 06/08/2020			Bond Future	1	16,000,000	0.00 Client	Sell
14:34:49	R2040	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>74,000,000</b>	<b>0.00</b>	
13:58:48	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
13:58:48	R2048	On 06/08/2020			Bond Future	1	84,800,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	22,200,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	16,300,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	16,300,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	16,300,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	6,700,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	5,900,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	22,200,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
14:36:11	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Buy
14:36:11	R2048	On 06/08/2020			Bond Future	1	22,200,000	0.00 Client	Sell
15:51:21	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
15:51:21	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
15:55:09	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
15:55:09	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:39:28	R2048	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
17:39:28	R2048	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>43</b>	<b>341,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>190</b>	<b>7,927,200,000</b>	<b>0.00</b>	