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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:03:27	R186	On 06/02/2020		Bond Future	1	12,000,000	0.00 Client	Sell
10:03:27	R186	On 06/02/2020		Bond Future	1	12,000,000	0.00 Member	Buy
Total for R186 Bond Future					2	24,000,000	0.00	
14:59:16	R202	On 06/02/2020		Bond Future	1	4,300,000	0.00 Member	Sell
14:59:16	R202	On 06/02/2020		Bond Future	1	4,300,000	0.00 Member	Buy
Total for R202 Bond Future					2	8,600,000	0.00	
10:03:27	R2023	On 06/02/2020		Bond Future	1	23,000,000	0.00 Client	Buy
10:03:27	R2023	On 06/02/2020		Bond Future	1	23,000,000	0.00 Member	Sell
Total for R2023 Bond Future					2	46,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:18	R2030	On 06/02/2020			Bond Future	1	15,000,000	0.00 Client	Sell
10:36:18	R2030	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Buy
11:11:35	R2030	On 06/02/2020			Bond Future	1	20,800,000	0.00 Member	Sell
11:11:35	R2030	On 06/02/2020			Bond Future	1	123,000,000	0.00 Member	Buy
11:16:01	R2030	On 06/02/2020			Bond Future	1	102,200,000	0.00 Member	Sell
11:16:01	R2030	On 06/02/2020			Bond Future	1	102,200,000	0.00 Member	Buy
11:16:01	R2030	On 06/02/2020			Bond Future	1	20,800,000	0.00 Member	Buy
11:16:01	R2030	On 06/02/2020			Bond Future	1	102,200,000	0.00 Client	Sell
11:16:01	R2030	On 06/02/2020			Bond Future	1	20,800,000	0.00 Client	Sell
17:48:14	R2030	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
17:48:14	R2030	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R2030 Bond Future						11	528,000,000	0.00	
17:47:24	R2032	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
17:47:24	R2032	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Sell
Total for R2032 Bond Future						2	5,800,000	0.00	
10:51:08	R2035	On 06/02/2020			Bond Future	1	3,800,000	0.00 Client	Buy
10:51:08	R2035	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Sell
10:56:34	R2035	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
10:56:34	R2035	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
15:06:16	R2035	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:06:16	R2035	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:15:55	R2035	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
17:15:55	R2035	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2035 Bond Future						8	25,600,000	0.00	
10:36:18	R2037	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
10:36:18	R2037	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
11:11:35	R2037	On 06/02/2020			Bond Future	1	22,000,000	0.00 Member	Buy
11:11:35	R2037	On 06/02/2020			Bond Future	1	129,000,000	0.00 Member	Sell
11:17:53	R2037	On 06/02/2020			Bond Future	1	107,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:17:53	R2037	On 06/02/2020			Bond Future	1	22,000,000	0.00 Member	Sell
11:17:53	R2037	On 06/02/2020			Bond Future	1	107,000,000	0.00 Member	Buy
11:17:53	R2037	On 06/02/2020			Bond Future	1	22,000,000	0.00 Client	Buy
11:17:53	R2037	On 06/02/2020			Bond Future	1	107,000,000	0.00 Client	Buy
Total for R2037 Bond Future						9	566,000,000	0.00	
9:07:43	R2040	On 06/02/2020			Bond Future	1	186,000,000	0.00 Member	Sell
9:07:43	R2040	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Buy
9:16:51	R2040	On 06/02/2020			Bond Future	1	110,000,000	0.00 Member	Buy
9:16:51	R2040	On 06/02/2020			Bond Future	1	110,000,000	0.00 Member	Sell
9:16:51	R2040	On 06/02/2020			Bond Future	1	110,000,000	0.00 Client	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	42,000,000	0.00 Member	Sell
9:16:52	R2040	On 06/02/2020			Bond Future	1	42,000,000	0.00 Member	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
9:16:52	R2040	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
9:16:52	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
9:16:52	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	42,000,000	0.00 Client	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	9,000,000	0.00 Client	Buy
9:16:52	R2040	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Sell
9:16:52	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R2040 Bond Future						19	744,000,000	0.00	
13:20:14	R2044	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Buy
13:20:14	R2044	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Sell
13:23:28	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
13:23:28	R2044	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Sell
17:06:12	R2044	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
17:06:12	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:06:12	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
17:06:12	R2044	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
17:06:12	R2044	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R2044 Bond Future						9	28,800,000	0.00	
10:36:19	R2048	On 06/02/2020			Bond Future	1	11,000,000	0.00 Client	Sell
10:36:19	R2048	On 06/02/2020			Bond Future	1	11,000,000	0.00 Member	Buy
Total for R2048 Bond Future						2	22,000,000	0.00	
10:16:35	R209	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
10:16:35	R209	On 06/02/2020			Bond Future	1	62,900,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	2,700,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	26,800,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	11,800,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	11,800,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	4,100,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	4,100,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	2,400,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	11,800,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	3,400,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	4,100,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	3,400,000	0.00 Client	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	3,400,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
14:45:13	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	26,800,000	0.00 Member	Sell
14:45:13	R209	On 06/02/2020			Bond Future	1	26,800,000	0.00 Client	Buy
14:57:09	R209	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Buy
14:57:09	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:02:00	R209	On 06/02/2020			Bond Future	1	16,900,000	0.00 Client	Sell
15:02:00	R209	On 06/02/2020			Bond Future	1	16,900,000	0.00 Member	Buy
15:02:00	R209	On 06/02/2020			Bond Future	1	16,900,000	0.00 Member	Sell
15:02:55	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:02:55	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R209 Bond Future						38	319,600,000	0.00	
14:59:39	R210	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Sell
14:59:39	R210	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Buy
Total for R210 Bond Future						2	10,200,000	0.00	
Grand Total for all Instruments						106	2,328,600,000	0.00	