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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:05	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Buy
13:56:05	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Sell
13:56:05	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Buy
13:56:05	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Sell
Total for R186 Bond Future					4	40,000,000	0.00	
13:50:54	R2030	On 06/02/2020		Bond Future	1	20,000,000	0.00 Client	Buy
13:50:54	R2030	On 06/02/2020		Bond Future	1	20,000,000	0.00 Member	Sell
13:51:50	R2030	On 06/02/2020		Bond Future	1	20,000,000	0.00 Member	Buy
13:51:50	R2030	On 06/02/2020		Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2030 Bond Future					4	80,000,000	0.00	
13:50:54	R2032	On 06/02/2020		Bond Future	1	37,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:50:54	R2032	On 06/02/2020			Bond Future	1	37,000,000	0.00 Member	Buy
13:51:50	R2032	On 06/02/2020			Bond Future	1	37,000,000	0.00 Member	Sell
13:51:50	R2032	On 06/02/2020			Bond Future	1	37,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	148,000,000	0.00	
13:50:54	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Client	Buy
13:50:54	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Sell
13:51:50	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Member	Buy
13:51:50	R2035	On 06/02/2020			Bond Future	1	17,000,000	0.00 Client	Sell
Total for R2035 Bond Future						4	68,000,000	0.00	
15:13:08	R2037	On 06/02/2020			Bond Future	1	226,000,000	0.00 Member	Buy
15:13:08	R2037	On 06/02/2020			Bond Future	1	226,000,000	0.00 Member	Sell
Total for R2037 Bond Future						2	452,000,000	0.00	
14:41:23	R2040	On 06/02/2020			Bond Future	1	596,000,000	0.00 Member	Buy
14:41:23	R2040	On 06/02/2020			Bond Future	1	3,100,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	90,600,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	47,800,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	6,500,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	151,300,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	3,100,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	6,500,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	3,100,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	267,700,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	151,300,000	0.00 Member	Buy
14:47:17	R2040	On 06/02/2020			Bond Future	1	267,700,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	23,500,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	267,700,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	151,300,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	90,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	47,800,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	5,500,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	6,500,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	23,500,000	0.00 Client	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	90,600,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	47,800,000	0.00 Member	Sell
14:47:17	R2040	On 06/02/2020			Bond Future	1	23,500,000	0.00 Member	Buy
Total for R2040 Bond Future						25	2,384,000,000	0.00	
15:13:08	R209	On 06/02/2020			Bond Future	1	187,000,000	0.00 Member	Buy
15:13:08	R209	On 06/02/2020			Bond Future	1	187,000,000	0.00 Member	Sell
Total for R209 Bond Future						2	374,000,000	0.00	
15:13:08	R214	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
15:13:08	R214	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R214 Bond Future						2	60,000,000	0.00	
Grand Total for all Instruments						47	3,606,000,000	0.00	