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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:04	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
16:28:14	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
17:03:35	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
17:03:35	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Client	Sell
Total for R186 Bond Future					4	12,000,000	0.00	
9:57:55	R2023	On 07/05/2020		Bond Future	1	200,000,000	0.00 Member	Sell
9:57:55	R2023	On 07/05/2020		Bond Future	1	163,800,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Sell
10:16:20	R2023	On 07/05/2020		Bond Future	1	13,000,000	0.00 Client	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	7,600,000	0.00 Client	Buy
10:16:20	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,300,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	700,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	11,900,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	700,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	300,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Member	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	117,900,000	0.00 Client	Buy
14:52:45	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Member	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,600,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	117,900,000	0.00 Client	Sell
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	117,900,000	0.00 Member	Buy
14:52:45	R2030	On 05/11/2020	8.36	Call	Bond Future	1	300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	117,900,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	117,900,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Client	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Member	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	11,900,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	700,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	300,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,300,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Client	Buy
14:52:46	R2030	On 05/11/2020	8.86	Call	Bond Future	1	300,000	0.00 Member	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	11,900,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	200,000	0.00 Client	Sell
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	700,000	0.00 Member	Buy
14:52:46	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Client	Sell
Total for R2030 Bond Future						54	810,600,000	0.00	
15:50:35	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:50:35	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2032 Bond Future						2	2,000,000	0.00	
8:19:14	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Sell
8:19:14	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
13:59:41	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Client	Sell
13:59:41	R2035	On 07/05/2020			Bond Future	1	6,200,000	0.00 Member	Buy
15:50:35	R2035	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
15:50:35	R2035	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:13:43	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Sell
17:13:43	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Buy
17:21:37	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Sell
17:21:37	R2035	On 07/05/2020			Bond Future	1	59,400,000	0.00 Client	Buy
Total for R2035 Bond Future						10	265,600,000	0.00	
15:50:35	R2037	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
15:50:35	R2037	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2037 Bond Future						2	3,400,000	0.00	
15:50:35	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:50:35	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						2	200,000	0.00	
15:56:49	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:56:49	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
Total for R2044 Bond Future						2	200,000	0.00	
15:50:35	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
15:50:35	R2048	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
Total for R2048 Bond Future						2	600,000	0.00	
14:47:06	R208	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
14:47:06	R208	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
15:45:43	R208	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
15:45:43	R208	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R208 Bond Future						4	400,000	0.00	
10:12:53	R213	On 07/05/2020			Bond Future	1	11,300,000	0.00 Member	Buy
10:12:53	R213	On 07/05/2020			Bond Future	1	11,300,000	0.00 Client	Sell
Total for R213 Bond Future						2	22,600,000	0.00	
10:36:02	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
10:36:02	R214	On 07/05/2020			Bond Future	1	51,500,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	27,300,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	27,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	27,300,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	8,300,000	0.00 Client	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	8,300,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Sell
13:56:34	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
13:56:34	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
13:56:35	R214	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
13:56:35	R214	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
15:50:35	R214	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
15:50:35	R214	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R214 Bond Future						30	209,200,000	0.00	
Grand Total for all Instruments						137	1,799,200,000	0.00	