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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:28	R2023	On 07/05/2020		Bond Future	1	250,000,000	0.00 Member	Sell
15:44:28	R2023	On 07/05/2020		Bond Future	1	204,800,000	0.00 Member	Buy
15:59:26	R2023	On 07/05/2020		Bond Future	1	300,400,000	0.00 Member	Sell
15:59:26	R2023	On 07/05/2020		Bond Future	1	246,700,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
16:01:05	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	5,900,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	5,900,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	5,700,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	16,200,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	9,500,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	1,500,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	5,700,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	6,300,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020		Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:05	R2023	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Buy
16:01:05	R2023	On 07/05/2020			Bond Future	1	16,200,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020			Bond Future	1	5,900,000	0.00 Member	Sell
16:01:05	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:01:05	R2023	On 07/05/2020			Bond Future	1	9,500,000	0.00 Client	Buy
16:01:05	R2023	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Sell
16:01:05	R2023	On 07/05/2020			Bond Future	1	16,200,000	0.00 Member	Sell
16:01:05	R2023	On 07/05/2020			Bond Future	1	9,500,000	0.00 Member	Sell
16:01:05	R2023	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	7,500,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	6,900,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	6,700,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	19,400,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	7,500,000	0.00 Client	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	11,400,000	0.00 Client	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	7,500,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	19,400,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	6,900,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	19,400,000	0.00 Client	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	6,700,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	6,700,000	0.00 Client	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Buy
16:03:11	R2023	On 07/05/2020			Bond Future	1	11,400,000	0.00 Member	Sell
16:03:11	R2023	On 07/05/2020			Bond Future	1	6,900,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>46</b>	<b>1,298,600,000</b>	<b>0.00</b>	
16:45:25	R2037	On 07/05/2020			Bond Future	1	67,400,000	0.00 Member	Sell
16:45:25	R2037	On 07/05/2020			Bond Future	1	176,100,000	0.00 Member	Buy
16:49:26	R2037	On 07/05/2020			Bond Future	1	67,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	6,100,000	0.00 Client	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	88,900,000	0.00 Client	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Buy
16:49:26	R2037	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
16:49:26	R2037	On 07/05/2020			Bond Future	1	88,900,000	0.00 Member	Buy
16:49:26	R2037	On 07/05/2020			Bond Future	1	67,400,000	0.00 Client	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	8,700,000	0.00 Client	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	88,900,000	0.00 Member	Sell
16:49:26	R2037	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>16</b>	<b>704,400,000</b>	<b>0.00</b>	
11:53:28	R2040	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
11:53:28	R2040	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
12:13:12	R2040	On 07/05/2020			Bond Future	1	7,000,000	0.00 Member	Buy
12:13:12	R2040	On 07/05/2020			Bond Future	1	7,000,000	0.00 Member	Sell
12:17:24	R2040	On 07/05/2020			Bond Future	1	7,000,000	0.00 Member	Buy
12:17:24	R2040	On 07/05/2020			Bond Future	1	7,000,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>6</b>	<b>32,800,000</b>	<b>0.00</b>	
9:30:20	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
9:30:20	R214	On 07/05/2020			Bond Future	1	63,500,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	11,600,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	27,700,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	11,600,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	27,700,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	27,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,900,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	11,600,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,400,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	8,400,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	8,400,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Sell
11:40:09	R214	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	8,400,000	0.00 Client	Buy
11:40:09	R214	On 07/05/2020			Bond Future	1	3,300,000	0.00 Member	Sell
11:40:10	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
11:40:10	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
11:40:10	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
11:40:10	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
11:40:10	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>31</b>	<b>254,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>99</b>	<b>2,289,800,000</b>	<b>0.00</b>	