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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:50:16	IGOV	On 07/05/2020		Index Future	1	550,000	0.00 Member	Sell
15:51:47	IGOV	On 07/05/2020		Index Future	1	550,000	0.00 Member	Buy
15:55:00	IGOV	On 07/05/2020		Index Future	1	550,000	0.00 Member	Sell
15:55:00	IGOV	On 07/05/2020		Index Future	1	550,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>2,200,000</b>	<b>0.00</b>	
10:03:51	R186	On 07/05/2020		Bond Future	1	52,100,000	0.00 Member	Sell
10:03:51	R186	On 07/05/2020		Bond Future	1	2,000,000	0.00 Member	Buy
10:14:11	R186	On 07/05/2020		Bond Future	1	200,000	0.00 Member	Sell
10:14:11	R186	On 07/05/2020		Bond Future	1	200,000	0.00 Member	Buy
10:17:33	R186	On 07/05/2020		Bond Future	1	200,000	0.00 Member	Sell
10:17:33	R186	On 07/05/2020		Bond Future	1	200,000	0.00 Client	Buy
10:49:41	R186	On 07/05/2020		Bond Future	1	31,400,000	0.00 Member	Buy
10:49:41	R186	On 07/05/2020		Bond Future	1	31,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:49:41	R186	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Buy
10:49:41	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
10:49:41	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
10:49:41	R186	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:49:41	R186	On 07/05/2020			Bond Future	1	31,400,000	0.00 Member	Sell
10:49:41	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:49:41	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:49:41	R186	On 07/05/2020			Bond Future	1	8,700,000	0.00 Client	Buy
10:49:41	R186	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Sell
15:06:36	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
15:06:36	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
15:37:54	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
15:37:54	R186	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:54:08	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:54:08	R186	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:25:44	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:25:44	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:25:44	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
17:25:44	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
17:25:44	R186	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>28</b>	<b>230,000,000</b>	<b>0.00</b>	
8:58:19	R2032	On 07/05/2020			Bond Future	1	49,200,000	0.00 Member	Sell
8:58:19	R2032	On 07/05/2020			Bond Future	1	49,200,000	0.00 Client	Buy
16:54:33	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:54:33	R2032	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:29:51	R2032	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
17:29:51	R2032	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>6</b>	<b>100,800,000</b>	<b>0.00</b>	
10:03:51	R2037	On 07/05/2020			Bond Future	1	25,000,000	0.00 Member	Sell
10:03:51	R2037	On 07/05/2020			Bond Future	1	25,000,000	0.00 Client	Buy
17:29:51	R2037	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:29:51	R2037	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>50,400,000</b>	<b>0.00</b>	
10:03:51	R2040	On 07/05/2020			Bond Future	1	277,400,000	0.00 Member	Sell
10:03:51	R2040	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Buy
10:40:26	R2040	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Buy
10:40:26	R2040	On 07/05/2020			Bond Future	1	3,500,000	0.00 Client	Buy
10:40:26	R2040	On 07/05/2020			Bond Future	1	3,500,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	15,900,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	44,500,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	108,000,000	0.00 Member	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	98,300,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	44,500,000	0.00 Member	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	98,300,000	0.00 Member	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	44,500,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	98,300,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:40:27	R2040	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	108,000,000	0.00 Client	Buy
10:40:27	R2040	On 07/05/2020			Bond Future	1	108,000,000	0.00 Member	Sell
17:29:51	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:29:51	R2040	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>27</b>	<b>1,109,800,000</b>	<b>0.00</b>	
12:35:00	R2044	On 07/05/2020			Bond Future	1	22,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:35:00	R2044	On 07/05/2020			Bond Future	1	22,000,000	0.00 Member	Buy
13:15:51	R2044	On 07/05/2020			Bond Future	1	5,600,000	0.00 Member	Buy
13:15:51	R2044	On 07/05/2020			Bond Future	1	22,000,000	0.00 Member	Sell
14:01:10	R2044	On 07/05/2020			Bond Future	1	16,400,000	0.00 Member	Sell
14:01:10	R2044	On 07/05/2020			Bond Future	1	16,400,000	0.00 Member	Buy
14:01:10	R2044	On 07/05/2020			Bond Future	1	16,400,000	0.00 Client	Buy
14:02:11	R2044	On 07/05/2020			Bond Future	1	5,600,000	0.00 Member	Sell
14:02:11	R2044	On 07/05/2020			Bond Future	1	5,600,000	0.00 Client	Buy
17:29:51	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:29:51	R2044	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>11</b>	<b>132,200,000</b>	<b>0.00</b>	
10:01:56	R209	On 07/05/2020			Bond Future	1	73,000,000	0.00 Member	Sell
10:01:56	R209	On 07/05/2020			Bond Future	1	73,000,000	0.00 Member	Buy
10:49:29	R209	On 07/05/2020			Bond Future	1	73,000,000	0.00 Member	Sell
10:49:29	R209	On 07/05/2020			Bond Future	1	73,000,000	0.00 Client	Buy
16:50:47	R209	On 07/05/2020			Bond Future	1	16,100,000	0.00 Member	Sell
16:50:47	R209	On 07/05/2020			Bond Future	1	16,100,000	0.00 Member	Buy
17:02:51	R209	On 07/05/2020			Bond Future	1	16,100,000	0.00 Member	Buy
17:02:51	R209	On 07/05/2020			Bond Future	1	16,100,000	0.00 Client	Sell
17:29:51	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:29:51	R209	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>10</b>	<b>356,600,000</b>	<b>0.00</b>	
13:19:30	R213	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Sell
13:19:30	R213	On 07/05/2020			Bond Future	1	33,000,000	0.00 Member	Buy
14:04:21	R213	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
14:04:21	R213	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
14:04:21	R213	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Buy
14:04:21	R213	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Sell
14:04:21	R213	On 07/05/2020			Bond Future	1	20,000,000	0.00 Client	Sell
14:04:21	R213	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Sell
14:04:21	R213	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:21	R213	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:29:51	R213	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
17:29:51	R213	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>12</b>	<b>132,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>102</b>	<b>2,114,400,000</b>	<b>0.00</b>	