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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/08/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:49	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:57:19	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:58:59	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:58:59	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						4	4,000,000	0.00	
8:22:06	R2030	On 05/11/2020			Bond Future	1	244,100,000	0.00 Member	Buy
8:22:06	R2030	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	101,300,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020			Bond Future	1	125,000,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	125,000,000	0.00 Client	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	101,300,000	0.00 Client	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	125,000,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020			Bond Future	1	101,300,000	0.00 Member	Buy
10:08:54	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Sell
10:08:54	R2030	On 05/11/2020			Bond Future	1	5,900,000	0.00 Client	Sell
10:24:24	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
10:24:24	R2030	On 05/11/2020			Bond Future	1	45,000,000	0.00 Member	Sell
11:47:31	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
11:47:31	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
11:47:31	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Buy
11:47:31	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
11:47:31	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
11:47:31	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
11:47:31	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
11:47:31	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
11:47:31	R2030	On 05/11/2020			Bond Future	1	37,500,000	0.00 Member	Sell
11:47:31	R2030	On 05/11/2020			Bond Future	1	37,500,000	0.00 Member	Buy
11:47:31	R2030	On 05/11/2020			Bond Future	1	37,500,000	0.00 Client	Buy
Total for R2030 Bond Future						29	1,156,400,000	0.00	
8:32:56	R2035	On 05/11/2020			Bond Future	1	29,500,000	0.00 Member	Sell
8:32:56	R2035	On 05/11/2020			Bond Future	1	29,500,000	0.00 Client	Buy
Total for R2035 Bond Future						2	59,000,000	0.00	
8:57:31	R2044	On 05/11/2020			Bond Future	1	75,500,000	0.00 Member	Buy
9:01:54	R2044	On 05/11/2020			Bond Future	1	75,500,000	0.00 Member	Sell
9:03:49	R2044	On 05/11/2020			Bond Future	1	75,500,000	0.00 Client	Buy
9:03:49	R2044	On 05/11/2020			Bond Future	1	75,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	302,000,000	0.00	
10:24:24	R2048	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
10:24:24	R2048	On 05/11/2020			Bond Future	1	47,000,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	39,100,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	39,100,000	0.00 Member	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
11:46:41	R2048	On 05/11/2020			Bond Future	1	7,300,000	0.00 Client	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	39,100,000	0.00 Client	Buy
11:46:41	R2048	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
13:27:48	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Member	Buy
13:27:48	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Member	Sell
14:29:19	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Client	Buy
14:29:19	R2048	On 05/11/2020			Bond Future	1	88,100,000	0.00 Member	Sell
Total for R2048 Bond Future						17	540,400,000	0.00	
10:16:03	R210	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Buy
10:16:03	R210	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
Total for R210 Bond Future						2	100,000,000	0.00	
Grand Total for all Instruments						58	2,161,800,000	0.00	