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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/09/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:42:30	I2033	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
12:42:30	I2033	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
12:42:30	I2033	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
12:42:30	I2033	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for I2033 Bond Future</b>						<b>4</b>	<b>6,000,000</b>	<b>0.00</b>	
14:57:29	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:20:48	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:23:17	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
15:33:20	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
15:56:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:00:12	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
16:00:12	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:25:18	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>10,000,000</b>	<b>0.00</b>	
9:40:26	R2030	On 05/11/2020			Bond Future	1	83,400,000	0.00 Member	Sell
9:40:26	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	4,500,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Client	Buy
9:56:42	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
9:56:42	R2030	On 05/11/2020			Bond Future	1	38,400,000	0.00 Member	Sell
10:06:16	R2030	On 05/11/2020			Bond Future	1	12,200,000	0.00 Member	Sell
11:19:34	R2030	On 05/11/2020			Bond Future	1	12,200,000	0.00 Client	Buy
14:03:11	R2030	On 05/11/2020	9.60	Put	Bond Future	1	300,000,000	0.00 Member	Sell
14:03:11	R2030	On 05/11/2020			Bond Future	1	117,000,000	0.00 Member	Sell
14:03:11	R2030	On 05/11/2020	9.60	Put	Bond Future	1	116,800,000	0.00 Member	Buy
14:57:29	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:20:48	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
15:57:31	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:29:47	R2030	On 05/11/2020			Bond Future	1	132,000,000	0.00 Client	Sell
16:29:47	R2030	On 05/11/2020			Bond Future	1	132,000,000	0.00 Member	Buy
17:24:41	R2030	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
17:32:35	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:35:01	R2030	On 05/11/2020			Bond Future	1	61,900,000	0.00 Client	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	61,900,000	0.00 Member	Sell
17:35:01	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:35:01	R2030	On 05/11/2020			Bond Future	1	45,600,000	0.00 Member	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	45,600,000	0.00 Client	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	61,900,000	0.00 Member	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	2,100,000	0.00 Client	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:35:01	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:35:01	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Client	Buy
17:35:01	R2030	On 05/11/2020			Bond Future	1	45,600,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	3,700,000	0.00 Client	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	10,700,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	116,800,000	0.00 Client	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	116,800,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	4,700,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	4,700,000	0.00 Client	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	158,700,000	0.00 Member	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	10,700,000	0.00 Member	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	5,400,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	4,700,000	0.00 Member	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	3,700,000	0.00 Member	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	5,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	3,700,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	158,700,000	0.00 Member	Sell
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	10,700,000	0.00 Client	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	5,400,000	0.00 Client	Buy
17:35:17	R2030	On 05/11/2020	9.60	Put	Bond Future	1	158,700,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>71</b>	<b>2,294,400,000</b>	<b>0.00</b>	
15:46:40	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
15:53:51	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
15:59:59	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
17:23:45	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>1,600,000</b>	<b>0.00</b>	
14:57:29	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
15:20:49	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
16:00:24	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
17:23:18	R2035	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	
15:46:40	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:53:51	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:00:56	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:22:22	R2037	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
15:46:40	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
15:53:51	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
16:01:18	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
17:22:52	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>9,600,000</b>	<b>0.00</b>	
14:57:29	R2044	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:20:49	R2044	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:01:32	R2044	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:21:58	R2044	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
15:46:40	R2048	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
15:53:51	R2048	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:01:44	R2048	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:21:28	R2048	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
12:22:14	R210	On 05/11/2020			Bond Future	1	96,000,000	0.00 Client	Sell
12:22:14	R210	On 05/11/2020			Bond Future	1	96,000,000	0.00 Member	Buy
12:42:30	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
12:42:30	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R210 Bond Future</b>						<b>4</b>	<b>194,000,000</b>	<b>0.00</b>	
15:46:40	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
15:53:51	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
15:58:23	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
17:24:01	R213	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>1,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>115</b>	<b>2,538,000,000</b>	<b>0.00</b>	