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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:35:04	R186	On 06/02/2020		Bond Future	1	17,700,000	0.00 Member	Buy
9:35:04	R186	On 06/02/2020		Bond Future	1	24,000,000	0.00 Member	Sell
10:12:56	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Sell
10:12:56	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Buy
11:05:01	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:05:54	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
11:08:31	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:08:31	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Buy
12:40:36	R186	On 06/02/2020		Bond Future	1	17,700,000	0.00 Member	Sell
12:40:36	R186	On 06/02/2020		Bond Future	1	6,300,000	0.00 Client	Buy
12:40:36	R186	On 06/02/2020		Bond Future	1	6,300,000	0.00 Member	Sell
12:40:36	R186	On 06/02/2020		Bond Future	1	6,300,000	0.00 Member	Buy
12:40:36	R186	On 06/02/2020		Bond Future	1	17,700,000	0.00 Client	Buy
15:18:40	R186	On 06/02/2020		Bond Future	1	114,000,000	0.00 Member	Buy
15:18:40	R186	On 06/02/2020		Bond Future	1	114,000,000	0.00 Member	Sell
15:55:19	R186	On 06/02/2020		Bond Future	1	114,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:55:19	R186	On 06/02/2020			Bond Future	1	114,000,000	0.00 Member	Buy
16:00:22	R186	On 06/02/2020			Bond Future	1	89,000,000	0.00 Member	Buy
16:00:22	R186	On 06/02/2020			Bond Future	1	114,000,000	0.00 Member	Sell
16:45:44	R186	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
16:45:44	R186	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
16:45:44	R186	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
16:45:45	R186	On 06/02/2020			Bond Future	1	89,000,000	0.00 Client	Buy
16:45:45	R186	On 06/02/2020			Bond Future	1	89,000,000	0.00 Member	Sell
Total for R186 Bond Future						24	1,040,000,000	0.00	
17:18:25	R202	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:18:25	R202	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R202 Bond Future						2	2,400,000	0.00	
15:18:40	R2023	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Buy
15:18:40	R2023	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell
15:55:18	R2023	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell
15:55:18	R2023	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Buy
16:00:21	R2023	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:00:21	R2023	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell
16:40:01	R2023	On 06/02/2020			Bond Future	1	3,500,000	0.00 Client	Buy
16:40:01	R2023	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Sell
16:40:01	R2023	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Buy
16:40:01	R2023	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:40:01	R2023	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R2023 Bond Future						11	42,400,000	0.00	
10:49:39	R2030	On 06/02/2020			Bond Future	1	25,100,000	0.00 Member	Sell
10:49:39	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	2,400,000	0.00 Client	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	6,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:08:30	R2030	On 06/02/2020			Bond Future	1	6,400,000	0.00 Member	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:08:30	R2030	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Sell
11:08:30	R2030	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
11:08:30	R2030	On 06/02/2020			Bond Future	1	10,600,000	0.00 Member	Sell
11:08:30	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
11:08:30	R2030	On 06/02/2020			Bond Future	1	10,600,000	0.00 Client	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	10,600,000	0.00 Member	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	2,400,000	0.00 Member	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	6,400,000	0.00 Client	Buy
11:08:30	R2030	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
15:18:40	R2030	On 06/02/2020			Bond Future	1	181,700,000	0.00 Member	Buy
15:18:40	R2030	On 06/02/2020			Bond Future	1	181,700,000	0.00 Member	Sell
15:55:18	R2030	On 06/02/2020			Bond Future	1	181,700,000	0.00 Member	Sell
15:55:18	R2030	On 06/02/2020			Bond Future	1	181,700,000	0.00 Member	Buy
16:00:21	R2030	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
16:00:21	R2030	On 06/02/2020			Bond Future	1	181,700,000	0.00 Member	Sell
16:41:11	R2030	On 06/02/2020			Bond Future	1	137,500,000	0.00 Member	Sell
16:41:11	R2030	On 06/02/2020			Bond Future	1	137,500,000	0.00 Client	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	137,500,000	0.00 Member	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	38,500,000	0.00 Member	Sell
16:41:11	R2030	On 06/02/2020			Bond Future	1	38,500,000	0.00 Member	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
16:41:11	R2030	On 06/02/2020			Bond Future	1	38,500,000	0.00 Client	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	3,800,000	0.00 Client	Buy
16:41:11	R2030	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Sell
Total for R2030 Bond Future						36	1,554,000,000	0.00	
9:39:35	R2032	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
9:39:35	R2032	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	6,800,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	6,800,000	0.00 Member	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	6,800,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	1,400,000	0.00 Client	Sell
10:10:59	R2032	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
10:10:59	R2032	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
15:18:40	R2032	On 06/02/2020			Bond Future	1	159,000,000	0.00 Member	Buy
15:18:40	R2032	On 06/02/2020			Bond Future	1	159,000,000	0.00 Member	Sell
15:55:18	R2032	On 06/02/2020			Bond Future	1	159,000,000	0.00 Member	Sell
15:55:18	R2032	On 06/02/2020			Bond Future	1	159,000,000	0.00 Member	Buy
16:00:21	R2032	On 06/02/2020			Bond Future	1	124,300,000	0.00 Member	Buy
16:00:21	R2032	On 06/02/2020			Bond Future	1	159,000,000	0.00 Member	Sell
16:43:25	R2032	On 06/02/2020			Bond Future	1	34,700,000	0.00 Member	Sell
16:43:25	R2032	On 06/02/2020			Bond Future	1	124,300,000	0.00 Member	Sell
16:43:25	R2032	On 06/02/2020			Bond Future	1	124,300,000	0.00 Client	Buy
16:43:25	R2032	On 06/02/2020			Bond Future	1	34,700,000	0.00 Member	Buy
16:43:25	R2032	On 06/02/2020			Bond Future	1	34,700,000	0.00 Client	Buy
Total for R2032 Bond Future						33	1,312,000,000	0.00	
15:18:40	R2035	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Buy
15:18:40	R2035	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:18	R2035	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Sell
15:55:18	R2035	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Buy
16:00:21	R2035	On 06/02/2020			Bond Future	1	91,000,000	0.00 Member	Buy
16:00:21	R2035	On 06/02/2020			Bond Future	1	117,000,000	0.00 Member	Sell
16:43:57	R2035	On 06/02/2020			Bond Future	1	91,000,000	0.00 Client	Buy
16:43:57	R2035	On 06/02/2020			Bond Future	1	26,000,000	0.00 Member	Buy
16:43:57	R2035	On 06/02/2020			Bond Future	1	91,000,000	0.00 Member	Sell
16:43:57	R2035	On 06/02/2020			Bond Future	1	26,000,000	0.00 Member	Sell
16:43:57	R2035	On 06/02/2020			Bond Future	1	26,000,000	0.00 Client	Buy
Total for R2035 Bond Future						11	936,000,000	0.00	
15:18:40	R2037	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Buy
15:18:40	R2037	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Sell
15:55:19	R2037	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Sell
15:55:19	R2037	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Buy
16:00:22	R2037	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Buy
16:00:22	R2037	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Sell
16:08:30	R2037	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Buy
16:08:30	R2037	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
16:44:24	R2037	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Sell
16:44:24	R2037	On 06/02/2020			Bond Future	1	5,500,000	0.00 Client	Buy
16:44:24	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
16:44:24	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:44:24	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R2037 Bond Future						13	256,000,000	0.00	
15:18:40	R2040	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Buy
15:18:40	R2040	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Sell
15:55:19	R2040	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Sell
15:55:19	R2040	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Buy
16:00:22	R2040	On 06/02/2020			Bond Future	1	51,000,000	0.00 Member	Buy
16:00:22	R2040	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Sell
16:46:18	R2040	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:46:18	R2040	On 06/02/2020			Bond Future	1	14,000,000	0.00 Client	Buy
16:46:18	R2040	On 06/02/2020			Bond Future	1	51,000,000	0.00 Member	Sell
16:46:18	R2040	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Buy
16:46:18	R2040	On 06/02/2020			Bond Future	1	51,000,000	0.00 Client	Buy
Total for R2040 Bond Future						11	520,000,000	0.00	
12:22:03	R2044	On 06/02/2020			Bond Future	1	265,000,000	0.00 Member	Sell
12:22:03	R2044	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	60,000,000	0.00 Client	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Sell
12:25:42	R2044	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Sell
12:25:42	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
12:25:42	R2044	On 06/02/2020			Bond Future	1	65,000,000	0.00 Client	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	100,000,000	0.00 Member	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	60,000,000	0.00 Member	Sell
12:25:42	R2044	On 06/02/2020			Bond Future	1	65,000,000	0.00 Member	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	60,000,000	0.00 Member	Buy
12:25:42	R2044	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
12:25:43	R2044	On 06/02/2020			Bond Future	1	15,000,000	0.00 Client	Buy
12:25:43	R2044	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Sell
15:15:38	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Buy
15:15:38	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Sell
15:19:59	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Client	Buy
15:19:59	R2044	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R2044 Bond Future						20	1,065,600,000	0.00	
9:05:23	R2048	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:06:06	R2048	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:08:20	R2048	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:08:20	R2048	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
15:18:40	R2048	On 06/02/2020			Bond Future	1	19,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:18:40	R2048	On 06/02/2020			Bond Future	1	19,000,000	0.00 Member	Sell
15:55:19	R2048	On 06/02/2020			Bond Future	1	19,000,000	0.00 Member	Sell
15:55:19	R2048	On 06/02/2020			Bond Future	1	19,000,000	0.00 Member	Buy
16:00:22	R2048	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Buy
16:00:22	R2048	On 06/02/2020			Bond Future	1	19,000,000	0.00 Member	Sell
16:44:51	R2048	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:44:51	R2048	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Buy
16:44:51	R2048	On 06/02/2020			Bond Future	1	15,000,000	0.00 Client	Buy
16:45:03	R2048	On 06/02/2020			Bond Future	1	4,000,000	0.00 Client	Buy
16:45:03	R2048	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2048 Bond Future						15	156,000,000	0.00	
Grand Total for all Instruments						176	6,884,400,000	0.00	