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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:38:17	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
10:56:39	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Member	Buy
10:56:39	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Member	Sell
10:58:20	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Member	Sell
10:58:20	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Client	Buy
12:27:46	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
12:33:28	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
12:33:28	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Sell
14:57:40	R186	On 06/02/2020		Bond Future	1	32,300,000	0.00 Member	Buy
14:57:40	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Member	Sell
15:49:48	R186	On 06/02/2020		Bond Future	1	26,900,000	0.00 Member	Sell
15:49:48	R186	On 06/02/2020		Bond Future	1	5,100,000	0.00 Member	Sell
15:49:48	R186	On 06/02/2020		Bond Future	1	5,100,000	0.00 Client	Sell
15:49:48	R186	On 06/02/2020		Bond Future	1	5,100,000	0.00 Member	Buy
15:49:48	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Member	Buy
15:49:48	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:49:48	R186	On 06/02/2020			Bond Future	1	26,900,000	0.00 Client	Sell
15:49:48	R186	On 06/02/2020			Bond Future	1	26,900,000	0.00 Member	Buy
17:26:45	R186	On 06/02/2020			Bond Future	1	51,600,000	0.00 Member	Buy
17:26:45	R186	On 06/02/2020			Bond Future	1	23,500,000	0.00 Member	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	23,500,000	0.00 Client	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Buy
17:34:27	R186	On 06/02/2020			Bond Future	1	23,500,000	0.00 Member	Buy
17:34:27	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	24,200,000	0.00 Client	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
17:34:27	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
17:34:27	R186	On 06/02/2020			Bond Future	1	24,200,000	0.00 Member	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	2,700,000	0.00 Client	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
17:34:27	R186	On 06/02/2020			Bond Future	1	24,200,000	0.00 Member	Buy
Total for R186 Bond Future						34	348,800,000	0.00	
17:26:45	R2023	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
17:26:45	R2023	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Sell
Total for R2023 Bond Future						2	800,000	0.00	
14:57:40	R2037	On 06/02/2020			Bond Future	1	106,000,000	0.00 Member	Sell
14:57:40	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	46,300,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	46,300,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	32,600,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	14,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,700,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	3,900,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	46,300,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	32,600,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	32,600,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	14,800,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	14,800,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	3,300,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	3,300,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	3,300,000	0.00 Member	Buy
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:35:36	R2037	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Buy
Total for R2037 Bond Future						28	424,000,000	0.00	
11:06:07	R2040	On 06/02/2020			Bond Future	1	121,000,000	0.00 Member	Sell
11:06:07	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	54,000,000	0.00 Member	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Member	Sell
11:15:26	R2040	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
11:15:26	R2040	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	12,000,000	0.00 Client	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	12,000,000	0.00 Member	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Buy
11:15:26	R2040	On 06/02/2020			Bond Future	1	12,000,000	0.00 Member	Sell
11:15:26	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:15:26	R2040	On 06/02/2020			Bond Future	1	54,000,000	0.00 Member	Sell
11:15:26	R2040	On 06/02/2020			Bond Future	1	54,000,000	0.00 Client	Buy
14:57:40	R2040	On 06/02/2020			Bond Future	1	46,200,000	0.00 Member	Sell
14:57:40	R2040	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
15:36:09	R2040	On 06/02/2020			Bond Future	1	5,300,000	0.00 Client	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
15:36:09	R2040	On 06/02/2020			Bond Future	1	6,300,000	0.00 Member	Sell
15:36:09	R2040	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell
15:36:09	R2040	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	33,600,000	0.00 Member	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	6,300,000	0.00 Member	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	6,300,000	0.00 Client	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	33,600,000	0.00 Member	Sell
15:36:09	R2040	On 06/02/2020			Bond Future	1	33,600,000	0.00 Client	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
15:36:09	R2040	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
15:36:09	R2040	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R2040 Bond Future						35	668,800,000	0.00	
16:22:20	R2044	On 06/02/2020			Bond Future	1	278,400,000	0.00 Member	Sell
16:22:20	R2044	On 06/02/2020			Bond Future	1	678,400,000	0.00 Member	Buy
16:22:52	R2044	On 06/02/2020			Bond Future	1	400,000,000	0.00 Member	Sell
17:00:05	R2044	On 06/02/2020			Bond Future	1	234,900,000	0.00 Member	Sell
17:00:05	R2044	On 06/02/2020			Bond Future	1	234,900,000	0.00 Client	Buy
17:00:05	R2044	On 06/02/2020			Bond Future	1	65,100,000	0.00 Client	Buy
17:00:05	R2044	On 06/02/2020			Bond Future	1	57,400,000	0.00 Member	Sell
17:00:05	R2044	On 06/02/2020			Bond Future	1	57,400,000	0.00 Client	Buy
17:00:05	R2044	On 06/02/2020			Bond Future	1	65,100,000	0.00 Member	Sell
17:00:06	R2044	On 06/02/2020			Bond Future	1	25,800,000	0.00 Client	Buy
17:00:06	R2044	On 06/02/2020			Bond Future	1	53,600,000	0.00 Member	Sell
17:00:06	R2044	On 06/02/2020			Bond Future	1	241,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:00:06	R2044	On 06/02/2020			Bond Future	1	241,600,000	0.00 Client	Buy
17:00:06	R2044	On 06/02/2020			Bond Future	1	53,600,000	0.00 Client	Buy
17:00:06	R2044	On 06/02/2020			Bond Future	1	25,800,000	0.00 Member	Sell
Total for R2044 Bond Future						15	2,713,600,000	0.00	
10:56:39	R208	On 06/02/2020			Bond Future	1	12,100,000	0.00 Member	Sell
10:56:39	R208	On 06/02/2020			Bond Future	1	12,100,000	0.00 Member	Buy
14:33:32	R208	On 06/02/2020			Bond Future	1	12,100,000	0.00 Client	Sell
14:33:32	R208	On 06/02/2020			Bond Future	1	12,100,000	0.00 Member	Buy
Total for R208 Bond Future						4	48,400,000	0.00	
11:44:55	R209	On 06/02/2020			Bond Future	1	29,000,000	0.00 Member	Buy
11:44:55	R209	On 06/02/2020			Bond Future	1	29,000,000	0.00 Member	Sell
14:57:03	R209	On 06/02/2020			Bond Future	1	29,000,000	0.00 Member	Buy
14:57:03	R209	On 06/02/2020			Bond Future	1	29,000,000	0.00 Client	Sell
Total for R209 Bond Future						4	116,000,000	0.00	
Grand Total for all Instruments						122	4,320,400,000	0.00	