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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/12/2019

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:22	I2046	On 06/02/2020			Bond Future	1	121,000,000	0.00 Member	Buy
11:43:22	I2046	On 06/02/2020			Bond Future	1	121,000,000	0.00 Member	Sell
11:46:17	I2046	On 06/02/2020			Bond Future	1	40,200,000	0.00 Client	Buy
11:46:17	I2046	On 06/02/2020			Bond Future	1	68,200,000	0.00 Member	Sell
11:46:17	I2046	On 06/02/2020			Bond Future	1	40,200,000	0.00 Member	Sell
11:46:17	I2046	On 06/02/2020			Bond Future	1	68,200,000	0.00 Client	Buy
11:46:18	I2046	On 06/02/2020			Bond Future	1	12,600,000	0.00 Member	Sell
11:46:18	I2046	On 06/02/2020			Bond Future	1	12,600,000	0.00 Client	Buy
Total for I2046 Bond Future						8	484,000,000	0.00	
8:43:14	R2030	On 06/02/2020	9.40	Put	Bond Future	1	3,100,000	0.00 Client	Buy
8:43:14	R2030	On 06/02/2020	9.40	Put	Bond Future	1	3,100,000	0.00 Client	Sell
8:43:14	R2030	On 06/02/2020	9.25	Put	Bond Future	1	3,800,000	0.00 Client	Sell
8:43:14	R2030	On 06/02/2020	9.25	Put	Bond Future	1	3,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	13,800,000	0.00	
15:33:54	R2032	On 06/02/2020			Bond Future	1	24,500,000	0.00 Member	Sell
15:33:54	R2032	On 06/02/2020			Bond Future	1	20,400,000	0.00 Member	Buy
15:35:46	R2032	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
15:35:46	R2032	On 06/02/2020			Bond Future	1	3,400,000	0.00 Member	Sell
15:35:46	R2032	On 06/02/2020			Bond Future	1	3,400,000	0.00 Member	Buy
15:35:46	R2032	On 06/02/2020			Bond Future	1	20,400,000	0.00 Member	Sell
15:35:46	R2032	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
15:35:46	R2032	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
15:35:46	R2032	On 06/02/2020			Bond Future	1	3,400,000	0.00 Client	Buy
15:35:46	R2032	On 06/02/2020			Bond Future	1	20,400,000	0.00 Client	Buy
Total for R2032 Bond Future						10	98,000,000	0.00	
13:54:05	R2044	On 06/02/2020			Bond Future	1	9,400,000	0.00 Member	Buy
13:54:05	R2044	On 06/02/2020			Bond Future	1	9,400,000	0.00 Member	Sell
13:54:48	R2044	On 06/02/2020			Bond Future	1	9,400,000	0.00 Member	Sell
13:54:48	R2044	On 06/02/2020			Bond Future	1	9,400,000	0.00 Client	Buy
Total for R2044 Bond Future						4	37,600,000	0.00	
9:41:19	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
9:41:19	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
9:57:15	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
9:57:15	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						30	673,400,000	0.00	