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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:07:53	R186	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Sell
14:27:30	R186	On 06/02/2020		Bond Future	1	4,000,000	0.00 Member	Buy
14:39:02	R186	On 06/02/2020		Bond Future	1	4,000,000	0.00 Member	Sell
14:40:26	R186	On 06/02/2020		Bond Future	1	4,000,000	0.00 Member	Buy
14:40:26	R186	On 06/02/2020		Bond Future	1	4,000,000	0.00 Client	Sell
14:48:56	R186	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Buy
14:56:47	R186	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Buy
14:56:47	R186	On 06/02/2020		Bond Future	1	500,000	0.00 Client	Sell
15:05:24	R186	On 06/02/2020		Bond Future	1	2,800,000	0.00 Client	Sell
15:05:24	R186	On 06/02/2020		Bond Future	1	2,800,000	0.00 Client	Buy
16:18:42	R186	On 06/02/2020		Bond Future	1	14,000,000	0.00 Member	Sell
16:18:42	R186	On 06/02/2020		Bond Future	1	14,000,000	0.00 Member	Buy
16:35:34	R186	On 06/02/2020		Bond Future	1	14,000,000	0.00 Member	Sell
16:35:34	R186	On 06/02/2020		Bond Future	1	14,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						14	79,600,000	0.00	
10:08:40	R2023	On 07/05/2020			Bond Future	1	100,000,000	0.00 Member	Sell
10:08:40	R2023	On 07/05/2020			Bond Future	1	100,000,000	0.00 Client	Buy
15:20:55	R2023	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
15:20:55	R2023	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
15:24:19	R2023	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Sell
15:24:19	R2023	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:24:19	R2023	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
15:24:19	R2023	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:24:19	R2023	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
Total for R2023 Bond Future						9	209,200,000	0.00	
10:08:40	R2030	On 06/02/2020			Bond Future	1	14,600,000	0.00 Member	Sell
10:08:40	R2030	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:19:16	R2030	On 06/02/2020			Bond Future	1	4,600,000	0.00 Member	Buy
11:19:16	R2030	On 06/02/2020			Bond Future	1	8,000,000	0.00 Member	Buy
11:19:16	R2030	On 06/02/2020			Bond Future	1	8,000,000	0.00 Member	Sell
11:19:16	R2030	On 06/02/2020			Bond Future	1	4,600,000	0.00 Member	Sell
11:19:16	R2030	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:19:16	R2030	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
11:19:16	R2030	On 06/02/2020			Bond Future	1	4,600,000	0.00 Client	Buy
11:19:16	R2030	On 06/02/2020			Bond Future	1	8,000,000	0.00 Client	Buy
13:40:03	R2030	On 06/02/2020			Bond Future	1	9,100,000	0.00 Member	Buy
13:40:03	R2030	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Sell
14:09:14	R2030	On 06/02/2020			Bond Future	1	16,000,000	0.00 Client	Sell
14:09:14	R2030	On 06/02/2020			Bond Future	1	16,000,000	0.00 Member	Buy
14:23:04	R2030	On 06/02/2020			Bond Future	1	16,000,000	0.00 Member	Sell
14:23:04	R2030	On 06/02/2020			Bond Future	1	16,000,000	0.00 Client	Buy
14:57:52	R2030	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Sell
14:57:52	R2030	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Buy
14:57:52	R2030	On 06/02/2020			Bond Future	1	2,100,000	0.00 Client	Sell
14:57:52	R2030	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:57:52	R2030	On 06/02/2020			Bond Future	1	7,000,000	0.00 Client	Sell
Total for R2030 Bond Future						21	158,800,000	0.00	
14:09:14	R2032	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Buy
14:09:14	R2032	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Sell
14:23:04	R2032	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
14:23:04	R2032	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Sell
15:18:18	R2032	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
15:18:18	R2032	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
Total for R2032 Bond Future						6	121,000,000	0.00	
14:09:14	R2035	On 06/02/2020			Bond Future	1	14,000,000	0.00 Client	Sell
14:09:14	R2035	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Buy
14:23:04	R2035	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Sell
14:23:04	R2035	On 06/02/2020			Bond Future	1	14,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	56,000,000	0.00	
16:17:16	R2044	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Sell
16:17:16	R2044	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Buy
16:56:00	R2044	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:56:00	R2044	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Sell
17:10:18	R2044	On 06/02/2020			Bond Future	1	9,200,000	0.00 Member	Sell
17:10:18	R2044	On 06/02/2020			Bond Future	1	3,800,000	0.00 Client	Buy
17:10:18	R2044	On 06/02/2020			Bond Future	1	9,200,000	0.00 Client	Buy
17:10:18	R2044	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Buy
17:10:18	R2044	On 06/02/2020			Bond Future	1	9,200,000	0.00 Member	Buy
17:10:18	R2044	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Sell
17:10:18	R2044	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
17:10:18	R2044	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R2044 Bond Future						12	97,200,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:02:39	R2048	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
10:02:39	R2048	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
10:06:27	R2048	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Sell
10:06:27	R2048	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
Total for R2048 Bond Future						4	16,800,000	0.00	
15:12:57	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
15:12:57	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
Total for R209 Bond Future						2	1,000,000	0.00	
Grand Total for all Instruments						72	739,600,000	0.00	