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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:09:28	IGOV	On 06/02/2020		Index Future	1	10,000	0.00 Member	Buy
12:09:28	IGOV	On 06/02/2020		Index Future	1	10,000	0.00 Member	Sell
13:10:56	IGOV	On 06/02/2020		Index Future	1	10,000	0.00 Member	Sell
13:10:56	IGOV	On 06/02/2020		Index Future	1	10,000	0.00 Client	Buy
Total for IGOV Index Future					4	40,000	0.00	
12:05:11	R186	On 06/02/2020		Bond Future	1	400,000	0.00 Member	Buy
12:05:11	R186	On 06/02/2020		Bond Future	1	400,000	0.00 Member	Sell
12:53:05	R186	On 06/02/2020		Bond Future	1	400,000	0.00 Member	Sell
12:53:05	R186	On 06/02/2020		Bond Future	1	400,000	0.00 Client	Buy
13:32:44	R186	On 06/02/2020		Bond Future	1	300,000	0.00 Member	Sell
13:32:44	R186	On 06/02/2020		Bond Future	1	138,100,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020		Bond Future	1	2,800,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020		Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	36,200,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	6,600,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	6,600,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	36,200,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	13,100,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	7,100,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	37,100,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	37,100,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	36,200,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	3,800,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	7,100,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	13,100,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	23,200,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	23,200,000	0.00 Member	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	37,100,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	23,200,000	0.00 Client	Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:49:31	R186	On 06/02/2020			Bond Future	1	7,100,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	6,600,000	0.00 Member	Buy
13:49:31	R186	On 06/02/2020			Bond Future	1	13,100,000	0.00 Client	Sell
Total for R186 Bond Future						47	554,000,000	0.00	
13:32:44	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
13:32:44	R2037	On 06/02/2020			Bond Future	1	170,000,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	8,400,000	0.00 Client	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	45,800,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	16,500,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	29,300,000	0.00 Client	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	29,300,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	45,800,000	0.00 Member	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	16,500,000	0.00 Client	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	8,400,000	0.00 Member	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	8,400,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	47,000,000	0.00 Member	Sell
13:48:18	R2037	On 06/02/2020			Bond Future	1	47,000,000	0.00 Client	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	29,300,000	0.00 Member	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	16,500,000	0.00 Member	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	9,000,000	0.00 Client	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	9,000,000	0.00 Member	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	47,000,000	0.00 Member	Buy
13:48:18	R2037	On 06/02/2020			Bond Future	1	45,800,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	4,800,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	3,500,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Sell
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,600,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
13:48:19	R2037	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
15:47:49	R2037	On 06/02/2020			Bond Future	1	9,100,000	0.00 Member	Buy
15:47:49	R2037	On 06/02/2020			Bond Future	1	8,000,000	0.00 Member	Sell
15:50:45	R2037	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
15:50:45	R2037	On 06/02/2020			Bond Future	1	1,100,000	0.00 Client	Sell
15:50:45	R2037	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Buy
15:50:45	R2037	On 06/02/2020			Bond Future	1	8,000,000	0.00 Client	Sell
15:50:45	R2037	On 06/02/2020			Bond Future	1	8,000,000	0.00 Member	Buy
16:57:36	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:57:36	R2037	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R2037 Bond Future						49	719,400,000	0.00	
13:32:44	R2040	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy
13:32:44	R2040	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
13:45:51	R2040	On 06/02/2020			Bond Future	1	4,500,000	0.00 Client	Buy
13:45:51	R2040	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R2040 Bond Future						4	18,000,000	0.00	
13:05:42	R208	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Buy
13:05:42	R208	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Sell
13:21:39	R208	On 06/02/2020			Bond Future	1	8,100,000	0.00 Client	Sell
13:21:39	R208	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R208 Bond Future						4	32,400,000	0.00	
16:09:25	R209	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:09:25	R209	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R209 Bond Future						2	4,600,000	0.00	
10:04:51	R213	On 06/02/2020			Bond Future	1	4,800,000	0.00 Member	Sell
10:04:51	R213	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
10:11:30	R213	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
10:11:30	R213	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
10:11:30	R213	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:11:30	R213	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
10:11:30	R213	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
16:09:25	R213	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:09:25	R213	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R213 Bond Future						18	23,200,000	0.00	
Grand Total for all Instruments						128	1,351,640,000	0.00	