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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:25:45	R186	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Sell
8:25:45	R186	On 06/02/2020		Bond Future	1	23,500,000	0.00 Member	Buy
9:34:49	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Buy
9:34:49	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Sell
9:43:46	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Sell
9:43:46	R186	On 06/02/2020		Bond Future	1	600,000	0.00 Client	Buy
14:39:43	R186	On 05/11/2020	7.84	Call	1	100,000	0.00 Client	Sell
14:39:43	R186	On 05/11/2020	8.34	Call	1	100,000	0.00 Client	Buy
14:39:43	R186	On 05/11/2020	9.26	Put	1	100,000	0.00 Client	Sell
14:39:43	R186	On 05/11/2020	9.26	Put	1	500,000	0.00 Client	Sell
14:39:43	R186	On 05/11/2020	7.84	Call	1	100,000	0.00 Client	Buy
14:39:43	R186	On 05/11/2020	8.34	Call	1	100,000	0.00 Client	Sell
14:39:43	R186	On 05/11/2020	9.26	Put	1	500,000	0.00 Client	Buy
14:39:43	R186	On 05/11/2020	9.26	Put	1	100,000	0.00 Client	Buy
14:39:43	R186	On 05/11/2020	7.84	Call	1	500,000	0.00 Client	Buy
14:39:43	R186	On 05/11/2020	7.84	Call	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:39:43	R186	On 05/11/2020	8.34	Call	Bond Future	1	500,000	0.00 Client	Sell
14:39:43	R186	On 05/11/2020	8.34	Call	Bond Future	1	500,000	0.00 Client	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	2,500,000	0.00 Client	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:27:33	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
17:27:33	R186	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R186 Bond Future						35	100,000,000	0.00	
11:57:53	R2023	On 07/05/2020			Bond Future	1	36,000,000	0.00 Client	Buy
11:57:53	R2023	On 07/05/2020			Bond Future	1	36,000,000	0.00 Member	Sell
13:28:15	R2023	On 06/02/2020			Bond Future	1	13,000,000	0.00 Member	Sell
13:28:15	R2023	On 06/02/2020			Bond Future	1	13,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	98,000,000	0.00	
9:34:49	R2030	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Buy
9:34:49	R2030	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
9:45:16	R2030	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
9:45:16	R2030	On 06/02/2020			Bond Future	1	4,000,000	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	16,000,000	0.00	
9:06:19	R2037	On 06/02/2020			Bond Future	1	54,700,000	0.00 Member	Sell
9:06:19	R2037	On 06/02/2020			Bond Future	1	54,700,000	0.00 Client	Buy
Total for R2037 Bond Future						2	109,400,000	0.00	
8:25:45	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
8:25:45	R2044	On 06/02/2020			Bond Future	1	16,600,000	0.00 Member	Sell
9:34:49	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
9:34:49	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
9:44:24	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
9:44:24	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
11:58:11	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
11:58:11	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:03:41	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
12:03:41	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	3,500,000	0.00 Client	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	2,100,000	0.00 Client	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	7,000,000	0.00 Member	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:26:01	R2044	On 06/02/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	7,000,000	0.00 Client	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:26:01	R2044	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						27	83,200,000	0.00	
14:24:02	R208	On 07/05/2020			Bond Future	1	6,000,000	0.00 Member	Buy
14:24:02	R208	On 07/05/2020			Bond Future	1	6,000,000	0.00 Client	Sell
Total for R208 Bond Future						2	12,000,000	0.00	
Grand Total for all Instruments						74	418,600,000	0.00	