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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:11:55	I2033	On 06/02/2020		Bond Future	1	6,000,000	0.00 Client	Sell
10:11:55	I2033	On 06/02/2020		Bond Future	1	6,000,000	0.00 Member	Buy
12:08:56	I2033	On 06/02/2020		Bond Future	1	4,000,000	0.00 Client	Sell
12:08:56	I2033	On 06/02/2020		Bond Future	1	4,000,000	0.00 Member	Buy
Total for I2033 Bond Future					4	20,000,000	0.00	
12:08:56	I2050	On 06/02/2020		Bond Future	1	2,000,000	0.00 Client	Buy
12:08:56	I2050	On 06/02/2020		Bond Future	1	2,000,000	0.00 Member	Sell
Total for I2050 Bond Future					2	4,000,000	0.00	
17:07:10	R2023	On 06/02/2020		Bond Future	1	129,600,000	0.00 Member	Sell
17:07:10	R2023	On 06/02/2020		Bond Future	1	20,800,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:30	R2023	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	100,300,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Sell
17:17:30	R2023	On 06/02/2020			Bond Future	1	100,300,000	0.00 Member	Sell
17:17:30	R2023	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:17:30	R2023	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	100,300,000	0.00 Client	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
17:17:30	R2023	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	4,900,000	0.00 Client	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:17:30	R2023	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:17:30	R2023	On 06/02/2020			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2023 Bond Future						20	476,800,000	0.00	
16:02:51	R2044	On 06/02/2020			Bond Future	1	10,200,000	0.00 Client	Sell
16:02:51	R2044	On 06/02/2020			Bond Future	1	10,200,000	0.00 Client	Buy
Total for R2044 Bond Future						2	20,400,000	0.00	
10:11:55	R212	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Buy
10:11:55	R212	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R212 Bond Future						2	40,000,000	0.00	
Grand Total for all Instruments						30	561,200,000	0.00	