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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:09:50	I2050	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Buy
9:09:50	I2050	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
Total for I2050 Bond Future					2	6,000,000	0.00	
10:51:07	R2030	On 06/02/2020		Bond Future	1	6,400,000	0.00 Member	Sell
10:51:07	R2030	On 06/02/2020		Bond Future	1	1,000,000	0.00 Member	Buy
11:12:13	R2030	On 06/02/2020		Bond Future	1	600,000	0.00 Member	Buy
11:12:13	R2030	On 06/02/2020		Bond Future	1	3,800,000	0.00 Member	Sell
11:12:13	R2030	On 06/02/2020		Bond Future	1	3,800,000	0.00 Client	Buy
11:12:13	R2030	On 06/02/2020		Bond Future	1	600,000	0.00 Client	Buy
11:12:13	R2030	On 06/02/2020		Bond Future	1	400,000	0.00 Member	Sell
11:12:13	R2030	On 06/02/2020		Bond Future	1	400,000	0.00 Member	Buy
11:12:13	R2030	On 06/02/2020		Bond Future	1	400,000	0.00 Client	Buy
11:12:13	R2030	On 06/02/2020		Bond Future	1	3,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:13	R2030	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
11:12:13	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
11:12:13	R2030	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
11:12:13	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:12:13	R2030	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Buy
11:12:13	R2030	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
12:42:08	R2030	On 05/11/2020	10.06	Put	Bond Future	1	100,000,000	0.00 Member	Buy
12:42:08	R2030	On 05/11/2020	9.04	Call	Bond Future	1	100,000,000	0.00 Member	Sell
12:42:08	R2030	On 05/11/2020	8.34	Call	Bond Future	1	100,000,000	0.00 Member	Buy
12:42:08	R2030	On 05/11/2020	10.06	Put	Bond Future	1	12,700,000	0.00 Member	Sell
12:42:08	R2030	On 05/11/2020	8.34	Call	Bond Future	1	12,700,000	0.00 Member	Sell
12:42:08	R2030	On 05/11/2020	9.04	Call	Bond Future	1	12,700,000	0.00 Member	Buy
14:16:11	R2030	On 05/11/2020	8.34	Call	Bond Future	1	87,300,000	0.00 Member	Sell
14:16:11	R2030	On 05/11/2020	8.34	Call	Bond Future	1	87,300,000	0.00 Member	Buy
14:16:11	R2030	On 05/11/2020	8.34	Call	Bond Future	1	87,300,000	0.00 Client	Sell
14:16:18	R2030	On 05/11/2020	9.04	Call	Bond Future	1	87,300,000	0.00 Client	Buy
14:16:18	R2030	On 05/11/2020	9.04	Call	Bond Future	1	87,300,000	0.00 Member	Sell
14:16:18	R2030	On 05/11/2020	9.04	Call	Bond Future	1	87,300,000	0.00 Member	Buy
14:16:25	R2030	On 05/11/2020	10.06	Put	Bond Future	1	87,300,000	0.00 Client	Sell
14:16:25	R2030	On 05/11/2020	10.06	Put	Bond Future	1	87,300,000	0.00 Member	Buy
14:16:25	R2030	On 05/11/2020	10.06	Put	Bond Future	1	87,300,000	0.00 Member	Sell
Total for R2030 Bond Future						31	1,149,400,000	0.00	
15:38:26	R2044	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Buy
15:38:26	R2044	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Sell
15:45:44	R2044	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Buy
15:45:44	R2044	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Sell
15:52:01	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
15:52:01	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
15:52:01	R2044	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:52:02	R2044	On 06/02/2020			Bond Future	1	1,600,000	0.00 Client	Buy
15:52:02	R2044	On 06/02/2020			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						9	16,800,000	0.00	
15:38:26	R2048	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
15:38:26	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:38:26	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:38:26	R2048	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
15:45:44	R2048	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
15:45:44	R2048	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
15:47:17	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:47:17	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
15:52:39	R2048	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell
15:52:39	R2048	On 06/02/2020			Bond Future	1	600,000	0.00 Client	Buy
15:52:39	R2048	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
15:52:39	R2048	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
15:52:39	R2048	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
Total for R2048 Bond Future						13	15,800,000	0.00	
15:38:26	R209	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:38:26	R209	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:45:44	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:45:44	R209	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:53:14	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
15:53:14	R209	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
15:53:14	R209	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Buy
15:53:14	R209	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
15:53:14	R209	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R209 Bond Future						9	12,000,000	0.00	
9:09:50	R212	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Sell
9:09:50	R212	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R212 Bond Future				2	40,000,000		0.00
	Grand Total for all Instruments				66	1,240,000,000		0.00