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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:11:45	I2025	On 06/02/2020		Bond Future	1	15,000,000	0.00 Member	Sell
8:11:45	I2025	On 06/02/2020		Bond Future	1	15,000,000	0.00 Member	Buy
11:07:29	I2025	On 06/02/2020		Bond Future	1	15,000,000	0.00 Client	Sell
11:07:29	I2025	On 06/02/2020		Bond Future	1	15,000,000	0.00 Member	Buy
Total for I2025 Bond Future					4	60,000,000	0.00	
8:11:45	I2033	On 06/02/2020		Bond Future	1	70,000,000	0.00 Member	Sell
8:11:45	I2033	On 06/02/2020		Bond Future	1	70,000,000	0.00 Member	Buy
11:08:07	I2033	On 06/02/2020		Bond Future	1	70,000,000	0.00 Client	Sell
11:08:07	I2033	On 06/02/2020		Bond Future	1	70,000,000	0.00 Member	Buy
Total for I2033 Bond Future					4	280,000,000	0.00	
9:26:46	R2023	On 07/05/2020		Bond Future	1	10,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:26:46	R2023	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Buy
11:42:52	R2023	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Buy
11:42:52	R2023	On 07/05/2020			Bond Future	1	7,400,000	0.00 Client	Buy
11:42:52	R2023	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
11:42:52	R2023	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy
11:42:52	R2023	On 07/05/2020			Bond Future	1	7,400,000	0.00 Member	Sell
Total for R2023 Bond Future						7	42,400,000	0.00	
11:25:00	R2030	On 06/02/2020			Bond Future	1	19,200,000	0.00 Member	Buy
11:25:00	R2030	On 06/02/2020			Bond Future	1	13,700,000	0.00 Member	Sell
11:35:00	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
11:35:00	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
11:35:00	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Sell
11:35:01	R2030	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Sell
11:35:01	R2030	On 06/02/2020			Bond Future	1	13,700,000	0.00 Client	Sell
11:35:01	R2030	On 06/02/2020			Bond Future	1	5,100,000	0.00 Client	Sell
11:35:01	R2030	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Buy
11:35:01	R2030	On 06/02/2020			Bond Future	1	13,700,000	0.00 Member	Buy
Total for R2030 Bond Future						10	76,800,000	0.00	
9:20:26	R2032	On 06/02/2020			Bond Future	1	68,600,000	0.00 Member	Sell
9:20:26	R2032	On 06/02/2020			Bond Future	1	51,300,000	0.00 Member	Buy
11:28:58	R2032	On 06/02/2020			Bond Future	1	17,300,000	0.00 Member	Buy
11:28:58	R2032	On 06/02/2020			Bond Future	1	17,300,000	0.00 Client	Buy
11:28:58	R2032	On 06/02/2020			Bond Future	1	51,300,000	0.00 Client	Buy
11:28:58	R2032	On 06/02/2020			Bond Future	1	17,300,000	0.00 Member	Sell
11:28:58	R2032	On 06/02/2020			Bond Future	1	51,300,000	0.00 Member	Sell
Total for R2032 Bond Future						7	274,400,000	0.00	
8:11:45	R210	On 06/02/2020			Bond Future	1	27,000,000	0.00 Member	Sell
8:11:45	R210	On 06/02/2020			Bond Future	1	27,000,000	0.00 Member	Buy
11:04:00	R210	On 06/02/2020			Bond Future	1	27,000,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:04:00	R210	On 06/02/2020		Bond Future	1	27,000,000	0.00 Member	Buy
Total for R210 Bond Future					4	108,000,000	0.00	
Grand Total for all Instruments					36	841,600,000	0.00	