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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:49:19	R2023	On 07/05/2020		Bond Future	1	200,000,000	0.00 Member	Sell
8:49:19	R2023	On 07/05/2020		Bond Future	1	164,000,000	0.00 Member	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	12,900,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	12,900,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	1,200,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	4,500,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	7,600,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	7,600,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	4,500,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	7,600,000	0.00 Member	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Sell
9:32:41	R2023	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Buy
9:32:41	R2023	On 07/05/2020		Bond Future	1	4,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:32:41	R2023	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020			Bond Future	1	12,900,000	0.00 Member	Buy
9:32:41	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
9:32:41	R2023	On 07/05/2020			Bond Future	1	4,500,000	0.00 Member	Buy
9:32:41	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
9:32:41	R2023	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R2023 Bond Future						23	472,000,000	0.00	
16:47:44	R2030	On 07/05/2020			Bond Future	1	30,500,000	0.00 Client	Sell
16:47:44	R2030	On 07/05/2020			Bond Future	1	30,500,000	0.00 Member	Buy
Total for R2030 Bond Future						2	61,000,000	0.00	
10:10:15	R2037	On 07/05/2020			Bond Future	1	68,000,000	0.00 Member	Sell
10:10:15	R2037	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Buy
10:38:31	R2037	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Sell
10:38:31	R2037	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
10:38:31	R2037	On 07/05/2020			Bond Future	1	61,000,000	0.00 Member	Buy
10:38:31	R2037	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Buy
10:38:31	R2037	On 07/05/2020			Bond Future	1	61,000,000	0.00 Member	Sell
10:38:31	R2037	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Sell
10:38:31	R2037	On 07/05/2020			Bond Future	1	5,100,000	0.00 Client	Buy
10:38:31	R2037	On 07/05/2020			Bond Future	1	61,000,000	0.00 Client	Buy
Total for R2037 Bond Future						10	272,000,000	0.00	
15:16:45	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
15:16:45	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
15:16:45	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
15:18:21	R2044	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R2044 Bond Future						4	8,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:45	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
15:16:45	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:45	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:18:21	R2048	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R2048 Bond Future						4	4,000,000	0.00	
Grand Total for all Instruments						43	817,800,000	0.00	