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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:22:15	R186	On 06/02/2020		Bond Future	1	108,300,000	0.00 Member	Buy
8:22:15	R186	On 06/02/2020		Bond Future	1	9,400,000	0.00 Member	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	60,000,000	0.00 Member	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	16,000,000	0.00 Member	Buy
8:37:45	R186	On 06/02/2020		Bond Future	1	16,000,000	0.00 Member	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	4,100,000	0.00 Member	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	18,800,000	0.00 Member	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	4,100,000	0.00 Client	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	60,000,000	0.00 Member	Buy
8:37:45	R186	On 06/02/2020		Bond Future	1	60,000,000	0.00 Client	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	18,800,000	0.00 Member	Buy
8:37:45	R186	On 06/02/2020		Bond Future	1	16,000,000	0.00 Client	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	9,400,000	0.00 Member	Buy
8:37:45	R186	On 06/02/2020		Bond Future	1	9,400,000	0.00 Client	Sell
8:37:45	R186	On 06/02/2020		Bond Future	1	4,100,000	0.00 Member	Buy
8:37:45	R186	On 06/02/2020		Bond Future	1	18,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:52:16	R186	On 06/02/2020			Bond Future	1	7,200,000	0.00 Member	Sell
8:52:16	R186	On 06/02/2020			Bond Future	1	11,400,000	0.00 Member	Buy
9:10:22	R186	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
9:10:22	R186	On 06/02/2020			Bond Future	1	7,200,000	0.00 Member	Buy
9:10:22	R186	On 06/02/2020			Bond Future	1	7,200,000	0.00 Client	Sell
9:10:22	R186	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
9:10:22	R186	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Sell
10:07:41	R186	On 06/02/2020	9.00	Put	Bond Future	1	1,200,000	0.00 Client	Sell
10:07:41	R186	On 06/02/2020	8.50	Put	Bond Future	1	1,200,000	0.00 Client	Buy
10:07:41	R186	On 06/02/2020	8.11	Call	Bond Future	1	1,200,000	0.00 Client	Sell
10:07:41	R186	On 06/02/2020	8.11	Call	Bond Future	1	1,200,000	0.00 Client	Buy
10:07:41	R186	On 06/02/2020	8.50	Put	Bond Future	1	1,200,000	0.00 Client	Sell
10:07:41	R186	On 06/02/2020	9.00	Put	Bond Future	1	1,200,000	0.00 Client	Buy
10:15:12	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:16:33	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
10:23:17	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:23:17	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R186 Bond Future						33	498,000,000	0.00	
15:22:45	R2040	On 06/02/2020			Bond Future	1	56,300,000	0.00 Member	Sell
15:22:45	R2040	On 06/02/2020			Bond Future	1	32,700,000	0.00 Member	Buy
15:36:19	R2040	On 06/02/2020			Bond Future	1	23,600,000	0.00 Member	Sell
15:36:19	R2040	On 06/02/2020			Bond Future	1	32,700,000	0.00 Member	Sell
15:36:19	R2040	On 06/02/2020			Bond Future	1	32,700,000	0.00 Client	Buy
15:36:19	R2040	On 06/02/2020			Bond Future	1	23,600,000	0.00 Client	Buy
15:36:19	R2040	On 06/02/2020			Bond Future	1	23,600,000	0.00 Member	Buy
Total for R2040 Bond Future						7	225,200,000	0.00	
Grand Total for all Instruments						40	723,200,000	0.00	