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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:17:21	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
9:25:25	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
9:27:01	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
9:27:01	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Sell
17:06:45	R186	On 05/11/2020		Bond Future	1	2,700,000	0.00 Member	Sell
17:06:45	R186	On 05/11/2020		Bond Future	1	2,700,000	0.00 Member	Buy
17:52:55	R186	On 05/11/2020		Bond Future	1	2,700,000	0.00 Client	Buy
17:52:55	R186	On 05/11/2020		Bond Future	1	2,700,000	0.00 Member	Sell
Total for R186 Bond Future					8	14,800,000	0.00	
17:06:45	R2035	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Sell
17:06:45	R2035	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Buy
17:53:49	R2035	On 05/11/2020		Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:03	R2035	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
Total for R2035 Bond Future						4	2,000,000	0.00	
17:06:45	R2037	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:06:45	R2037	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:54:11	R2037	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:54:11	R2037	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
Total for R2037 Bond Future						4	7,200,000	0.00	
17:06:45	R2040	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
17:06:45	R2040	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
17:54:30	R2040	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
17:58:05	R2040	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R2040 Bond Future						4	11,200,000	0.00	
17:06:45	R2044	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
17:06:45	R2044	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
17:54:46	R2044	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Buy
17:54:46	R2044	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
Total for R2044 Bond Future						4	7,600,000	0.00	
9:22:37	R2048	On 05/11/2020			Bond Future	1	20,000,000	0.00 Member	Sell
9:22:37	R2048	On 05/11/2020			Bond Future	1	20,000,000	0.00 Client	Buy
17:06:45	R2048	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:06:45	R2048	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:53:27	R2048	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Buy
17:53:27	R2048	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				6	45,200,000		0.00
	Grand Total for all Instruments				30	88,000,000		0.00