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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:38	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Buy
17:02:38	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Sell
17:05:31	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Client	Buy
17:05:31	I2029	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Sell
Total for I2029 Bond Future					4	10,400,000	0.00	
15:59:51	R186	On 05/11/2020		Bond Future	1	14,500,000	0.00 Member	Buy
15:59:51	R186	On 05/11/2020		Bond Future	1	14,500,000	0.00 Member	Sell
16:08:37	R186	On 05/11/2020		Bond Future	1	14,500,000	0.00 Member	Sell
16:08:37	R186	On 05/11/2020		Bond Future	1	14,500,000	0.00 Client	Buy
17:05:51	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Member	Buy
17:05:51	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Member	Sell
17:08:29	R186	On 05/11/2020		Bond Future	1	16,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:08:29	R186	On 05/11/2020			Bond Future	1	16,200,000	0.00 Member	Sell
Total for R186 Bond Future						8	122,800,000	0.00	
15:59:51	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
15:59:51	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
16:14:51	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
16:14:51	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R2030 Bond Future						4	28,000,000	0.00	
15:59:51	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
15:59:51	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
16:08:52	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
16:08:52	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Buy
Total for R213 Bond Future						4	14,400,000	0.00	
17:05:51	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Member	Buy
17:05:51	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Member	Sell
17:08:37	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Client	Buy
17:08:37	R214	On 05/11/2020			Bond Future	1	18,800,000	0.00 Member	Sell
Total for R214 Bond Future						4	75,200,000	0.00	
Grand Total for all Instruments						24	250,800,000	0.00	