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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:49	R186	On 05/11/2020		Bond Future	1	3,900,000	0.00 Member	Buy
12:31:49	R186	On 05/11/2020		Bond Future	1	3,900,000	0.00 Member	Sell
13:05:54	R186	On 05/11/2020		Bond Future	1	3,900,000	0.00 Member	Sell
13:05:54	R186	On 05/11/2020		Bond Future	1	3,900,000	0.00 Client	Buy
15:22:14	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
15:28:07	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
15:36:34	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
15:36:34	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future					8	19,600,000	0.00	
11:05:14	R2032	On 05/11/2020		Bond Future	1	1,400,000	0.00 Member	Buy
11:05:14	R2032	On 05/11/2020		Bond Future	1	1,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						2	2,800,000	0.00	
11:05:14	R2035	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
11:05:14	R2035	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
Total for R2035 Bond Future						2	1,400,000	0.00	
11:05:14	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
11:05:14	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R2037 Bond Future						2	3,000,000	0.00	
11:07:06	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
11:07:06	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
Total for R2040 Bond Future						2	1,600,000	0.00	
11:07:06	R2048	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy
11:07:06	R2048	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
Total for R2048 Bond Future						2	14,200,000	0.00	
11:07:06	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
11:07:06	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
11:37:37	R214	On 05/11/2020			Bond Future	1	202,000,000	0.00 Member	Buy
11:37:37	R214	On 05/11/2020			Bond Future	1	201,900,000	0.00 Member	Sell
11:53:43	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
11:53:43	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
11:53:43	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
Total for R214 Bond Future						7	406,000,000	0.00	

