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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:56:26	I2025	On 05/11/2020		Bond Future	1	1,500,000	0.00 Client	Buy
9:56:26	I2025	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>3,000,000</b>	<b>0.00</b>	
10:34:13	I2050	On 05/11/2020		Bond Future	1	4,000,000	0.00 Member	Sell
10:45:02	I2050	On 05/11/2020		Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>8,000,000</b>	<b>0.00</b>	
9:56:26	R186	On 05/11/2020		Bond Future	1	4,500,000	0.00 Client	Buy
9:56:26	R186	On 05/11/2020		Bond Future	1	4,500,000	0.00 Member	Sell
10:34:13	R186	On 05/11/2020		Bond Future	1	10,200,000	0.00 Member	Sell
10:46:43	R186	On 05/11/2020		Bond Future	1	4,600,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:25:32	R186	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Buy
11:25:32	R186	On 05/11/2020			Bond Future	1	5,600,000	0.00 Client	Buy
11:25:32	R186	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
11:25:32	R186	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Sell
11:25:32	R186	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Buy
12:18:52	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
12:18:52	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
12:27:13	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Sell
12:27:13	R186	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
14:45:22	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Sell
14:45:22	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>68,800,000</b>	<b>0.00</b>	
11:01:54	R2030	On 05/11/2020			Bond Future	1	9,300,000	0.00 Client	Sell
11:01:54	R2030	On 05/11/2020			Bond Future	1	9,300,000	0.00 Client	Buy
12:18:52	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
12:18:52	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
12:22:39	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
12:22:39	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Sell
12:26:07	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
12:26:07	R2030	On 05/11/2020			Bond Future	1	6,400,000	0.00 Client	Sell
12:26:48	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
12:26:48	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Sell
16:54:52	R2030	On 05/11/2020			Bond Future	1	7,700,000	0.00 Member	Buy
16:54:52	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
17:10:43	R2030	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
17:20:22	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
17:20:22	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
17:20:22	R2030	On 05/11/2020			Bond Future	1	7,500,000	0.00 Client	Sell
17:20:22	R2030	On 05/11/2020			Bond Future	1	7,500,000	0.00 Member	Buy
17:20:22	R2030	On 05/11/2020			Bond Future	1	7,500,000	0.00 Member	Sell
17:41:42	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
17:42:06	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
17:42:06	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:42:06	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
17:42:06	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:42:06	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>24</b>	<b>124,200,000</b>	<b>0.00</b>	
11:12:28	R2035	On 05/11/2020			Bond Future	1	135,000,000	0.00 Member	Buy
11:12:28	R2035	On 05/11/2020			Bond Future	1	135,000,000	0.00 Member	Sell
11:24:39	R2035	On 05/11/2020			Bond Future	1	135,000,000	0.00 Member	Sell
11:24:39	R2035	On 05/11/2020			Bond Future	1	135,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>540,000,000</b>	<b>0.00</b>	
16:47:54	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
16:47:54	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
16:48:30	R2037	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:48:30	R2037	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Buy
16:50:41	R2037	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:50:41	R2037	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
16:51:03	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
16:51:03	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Buy
16:56:29	R2037	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:56:29	R2037	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>15,200,000</b>	<b>0.00</b>	
11:12:28	R2040	On 05/11/2020			Bond Future	1	31,000,000	0.00 Member	Buy
11:12:28	R2040	On 05/11/2020			Bond Future	1	43,000,000	0.00 Member	Sell
11:25:23	R2040	On 05/11/2020			Bond Future	1	31,000,000	0.00 Member	Sell
11:25:23	R2040	On 05/11/2020			Bond Future	1	12,000,000	0.00 Client	Buy
11:25:23	R2040	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Sell
11:25:23	R2040	On 05/11/2020			Bond Future	1	31,000,000	0.00 Client	Buy
11:25:23	R2040	On 05/11/2020			Bond Future	1	12,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>172,000,000</b>	<b>0.00</b>	
16:47:54	R2044	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:47:54	R2044	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:48:30	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Buy
16:48:30	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
16:50:01	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
16:50:01	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
16:51:03	R2044	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:51:03	R2044	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Sell
16:56:23	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
16:56:23	R2044	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>10</b>	<b>8,600,000</b>	<b>0.00</b>	
16:54:52	R2048	On 05/11/2020			Bond Future	1	8,500,000	0.00 Member	Buy
17:18:57	R2048	On 05/11/2020			Bond Future	1	4,800,000	0.00 Member	Sell
17:20:04	R2048	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Sell
17:20:04	R2048	On 05/11/2020			Bond Future	1	4,800,000	0.00 Client	Sell
17:20:04	R2048	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Buy
17:20:04	R2048	On 05/11/2020			Bond Future	1	4,800,000	0.00 Member	Buy
17:20:04	R2048	On 05/11/2020			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>7</b>	<b>34,000,000</b>	<b>0.00</b>	
8:47:46	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:30:51	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:38:49	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:38:49	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:54:52	R209	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Buy
17:38:48	R209	On 05/11/2020			Bond Future	1	5,800,000	0.00 Member	Sell
17:39:42	R209	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:39:42	R209	On 05/11/2020			Bond Future	1	5,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:42	R209	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
17:39:42	R209	On 05/11/2020			Bond Future	1	5,800,000	0.00 Member	Buy
17:39:42	R209	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>11</b>	<b>33,600,000</b>	<b>0.00</b>	
12:18:52	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
12:18:52	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
12:27:21	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
12:27:21	R213	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>14,400,000</b>	<b>0.00</b>	
16:47:54	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:47:54	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:48:30	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Buy
16:48:30	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:49:54	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:49:54	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
16:51:03	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:51:03	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
16:56:14	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:56:14	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>10</b>	<b>11,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>106</b>	<b>1,033,000,000</b>	<b>0.00</b>	