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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:44:56	ALBI	On 06/02/2020		Index Future	1	20,000	0.00 Member	Sell
9:44:56	ALBI	On 06/02/2020		Index Future	1	20,000	0.00 Member	Buy
10:19:20	ALBI	On 06/02/2020		Index Future	1	20,000	0.00 Member	Buy
10:19:20	ALBI	On 06/02/2020		Index Future	1	20,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>	
9:45:50	I2038	On 06/02/2020		Bond Future	1	7,200,000	0.00 Member	Buy
9:45:50	I2038	On 06/02/2020		Bond Future	1	7,200,000	0.00 Member	Sell
10:18:48	I2038	On 06/02/2020		Bond Future	1	7,200,000	0.00 Client	Buy
10:18:48	I2038	On 06/02/2020		Bond Future	1	7,200,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>28,800,000</b>	<b>0.00</b>	
9:45:50	I2046	On 06/02/2020		Bond Future	1	6,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:45:50	I2046	On 06/02/2020			Bond Future	1	6,500,000	0.00 Member	Sell
10:19:05	I2046	On 06/02/2020			Bond Future	1	6,500,000	0.00 Client	Buy
10:19:05	I2046	On 06/02/2020			Bond Future	1	6,500,000	0.00 Member	Sell
<b>Total for I2046 Bond Future</b>						<b>4</b>	<b>26,000,000</b>	<b>0.00</b>	
11:26:08	R186	On 06/02/2020			Bond Future	1	40,600,000	0.00 Client	Buy
11:26:08	R186	On 06/02/2020			Bond Future	1	40,600,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>2</b>	<b>81,200,000</b>	<b>0.00</b>	
9:07:10	R2023	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Buy
9:07:10	R2023	On 07/05/2020			Bond Future	1	10,700,000	0.00 Member	Sell
9:51:53	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Sell
9:51:53	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
9:51:53	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
9:51:53	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Buy
9:51:53	R2023	On 07/05/2020			Bond Future	1	4,400,000	0.00 Client	Buy
9:51:53	R2023	On 07/05/2020			Bond Future	1	5,100,000	0.00 Client	Buy
9:51:53	R2023	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
9:51:53	R2023	On 07/05/2020			Bond Future	1	4,400,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>42,800,000</b>	<b>0.00</b>	
10:19:41	R2037	On 06/02/2020			Bond Future	1	16,800,000	0.00 Member	Buy
10:19:41	R2037	On 06/02/2020			Bond Future	1	16,800,000	0.00 Member	Sell
10:24:37	R2037	On 06/02/2020			Bond Future	1	16,800,000	0.00 Member	Sell
10:24:37	R2037	On 06/02/2020			Bond Future	1	16,800,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>67,200,000</b>	<b>0.00</b>	
11:11:29	R2044	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Sell
11:11:29	R2044	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Buy
13:03:57	R2044	On 06/02/2020			Bond Future	1	6,000,000	0.00 Client	Sell
13:03:57	R2044	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	
10:19:41	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
10:19:41	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
10:19:42	R2048	On 06/02/2020			Bond Future	1	17,200,000	0.00 Member	Buy
10:19:42	R2048	On 06/02/2020			Bond Future	1	17,200,000	0.00 Member	Sell
10:24:53	R2048	On 06/02/2020			Bond Future	1	17,200,000	0.00 Client	Buy
10:24:53	R2048	On 06/02/2020			Bond Future	1	17,200,000	0.00 Member	Sell
10:25:43	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
10:25:43	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>69,200,000</b>	<b>0.00</b>	
11:01:00	R208	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Sell
11:01:00	R208	On 06/02/2020			Bond Future	1	209,100,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	11,800,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	9,800,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	98,400,000	0.00 Client	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	29,500,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	14,900,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	14,900,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	11,800,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	98,400,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	98,400,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	42,600,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	11,800,000	0.00 Client	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	29,500,000	0.00 Client	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	9,800,000	0.00 Client	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	9,800,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	14,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	42,600,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	29,500,000	0.00 Member	Buy
11:57:22	R208	On 06/02/2020			Bond Future	1	900,000	0.00 Client	Sell
11:57:22	R208	On 06/02/2020			Bond Future	1	42,600,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>25</b>	<b>836,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>65</b>	<b>1,175,680,000</b>	<b>0.00</b>	