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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:02	ES42	On 05/11/2020		Bond Future	1	13,000,000	0.00 Member	Buy
12:07:02	ES42	On 05/11/2020		Bond Future	1	13,000,000	0.00 Member	Sell
12:58:22	ES42	On 05/11/2020		Bond Future	1	13,000,000	0.00 Client	Sell
12:58:22	ES42	On 05/11/2020		Bond Future	1	13,000,000	0.00 Member	Buy
<b>Total for ES42 Bond Future</b>					<b>4</b>	<b>52,000,000</b>	<b>0.00</b>	
13:42:06	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Client	Sell
13:42:06	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Member	Buy
14:28:45	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Client	Buy
14:28:45	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Member	Sell
<b>Total for I2046 Bond Future</b>					<b>4</b>	<b>214,800,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:07:02	R186	On 05/11/2020			Bond Future	1	58,000,000	0.00 Member	Buy
12:07:02	R186	On 05/11/2020			Bond Future	1	58,000,000	0.00 Member	Sell
12:59:10	R186	On 05/11/2020			Bond Future	1	58,000,000	0.00 Member	Buy
12:59:10	R186	On 05/11/2020			Bond Future	1	58,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>4</b>	<b>232,000,000</b>	<b>0.00</b>	
12:07:02	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:07:02	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:49:37	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:49:37	R2023	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
10:12:51	R2030	On 05/11/2020			Bond Future	1	207,000,000	0.00 Member	Buy
12:07:02	R2030	On 05/11/2020			Bond Future	1	101,000,000	0.00 Member	Buy
12:07:02	R2030	On 05/11/2020			Bond Future	1	101,000,000	0.00 Member	Sell
12:50:43	R2030	On 05/11/2020			Bond Future	1	101,000,000	0.00 Member	Buy
12:50:43	R2030	On 05/11/2020			Bond Future	1	101,000,000	0.00 Client	Sell
17:03:42	R2030	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	156,900,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,700,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	19,500,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,400,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	156,900,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	7,400,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	19,500,000	0.00 Client	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	19,500,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,700,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,700,000	0.00 Member	Sell
17:14:48	R2030	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Buy
17:14:48	R2030	On 05/11/2020			Bond Future	1	156,900,000	0.00 Member	Buy
17:38:06	R2030	On 05/11/2020			Bond Future	1	154,500,000	0.00 Member	Buy
17:43:55	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	60,800,000	0.00 Member	Buy
17:45:26	R2030	On 05/11/2020			Bond Future	1	60,800,000	0.00 Member	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	84,200,000	0.00 Client	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:45:26	R2030	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	84,200,000	0.00 Member	Buy
17:45:26	R2030	On 05/11/2020			Bond Future	1	84,200,000	0.00 Member	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:45:26	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
17:45:26	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:45:26	R2030	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Sell
17:45:26	R2030	On 05/11/2020			Bond Future	1	60,800,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>48</b>	<b>1,850,000,000</b>	<b>0.00</b>	
12:07:02	R2032	On 05/11/2020			Bond Future	1	125,000,000	0.00 Member	Buy
12:07:02	R2032	On 05/11/2020			Bond Future	1	125,000,000	0.00 Member	Sell
12:51:45	R2032	On 05/11/2020			Bond Future	1	125,000,000	0.00 Member	Buy
12:51:45	R2032	On 05/11/2020			Bond Future	1	125,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>500,000,000</b>	<b>0.00</b>	
12:07:02	R2035	On 05/11/2020			Bond Future	1	14,000,000	0.00 Member	Buy
12:07:02	R2035	On 05/11/2020			Bond Future	1	14,000,000	0.00 Member	Sell
12:52:48	R2035	On 05/11/2020			Bond Future	1	14,000,000	0.00 Client	Sell
12:52:48	R2035	On 05/11/2020			Bond Future	1	14,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>56,000,000</b>	<b>0.00</b>	
12:07:02	R2037	On 05/11/2020			Bond Future	1	95,000,000	0.00 Member	Buy
12:07:02	R2037	On 05/11/2020			Bond Future	1	95,000,000	0.00 Member	Sell
12:53:48	R2037	On 05/11/2020			Bond Future	1	95,000,000	0.00 Member	Buy
12:53:48	R2037	On 05/11/2020			Bond Future	1	95,000,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>380,000,000</b>	<b>0.00</b>	
12:07:02	R2040	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Buy
12:07:02	R2040	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Sell
12:55:04	R2040	On 05/11/2020			Bond Future	1	73,000,000	0.00 Client	Sell
12:55:04	R2040	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>292,000,000</b>	<b>0.00</b>	
12:07:02	R2044	On 05/11/2020			Bond Future	1	21,000,000	0.00 Member	Sell
12:07:02	R2044	On 05/11/2020			Bond Future	1	21,000,000	0.00 Member	Buy
12:56:06	R2044	On 05/11/2020			Bond Future	1	21,000,000	0.00 Member	Sell
12:56:06	R2044	On 05/11/2020			Bond Future	1	21,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>84,000,000</b>	<b>0.00</b>	
12:07:02	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
12:07:02	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:57:28	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Client	Sell
12:57:28	R2048	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
12:07:02	R209	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
12:07:02	R209	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
13:00:00	R209	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
13:00:00	R209	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>28,000,000</b>	<b>0.00</b>	
16:25:06	R213	On 05/11/2020			Bond Future	1	13,300,000	0.00 Member	Buy
16:25:06	R213	On 05/11/2020			Bond Future	1	16,200,000	0.00 Member	Sell
16:48:17	R213	On 05/11/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:48:17	R213	On 05/11/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:48:17	R213	On 05/11/2020			Bond Future	1	2,900,000	0.00 Client	Buy
16:48:17	R213	On 05/11/2020			Bond Future	1	13,300,000	0.00 Member	Sell
16:48:17	R213	On 05/11/2020			Bond Future	1	13,300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>64,800,000</b>	<b>0.00</b>	
12:07:02	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
12:07:02	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
13:00:43	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
13:00:43	R214	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>16,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>103</b>	<b>3,793,600,000</b>	<b>0.00</b>	