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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:11:27	ALBI	On 05/11/2020		Index Future	1	30,000	0.00 Member	Sell
16:11:27	ALBI	On 05/11/2020		Index Future	1	30,000	0.00 Member	Buy
17:03:33	ALBI	On 05/11/2020		Index Future	1	30,000	0.00 Member	Buy
17:03:33	ALBI	On 05/11/2020		Index Future	1	30,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>	
13:34:21	I2033	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Buy
13:34:21	I2033	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
14:19:39	I2033	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Sell
14:19:39	I2033	On 05/11/2020		Bond Future	1	5,000,000	0.00 Client	Buy
14:19:39	I2033	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Sell
14:19:39	I2033	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Buy
14:19:39	I2033	On 05/11/2020		Bond Future	1	5,000,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2033 Bond Future</b>						<b>7</b>	<b>40,000,000</b>	<b>0.00</b>	
17:02:51	R186	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
17:12:55	R186	On 05/11/2020			Bond Future	1	5,200,000	0.00 Member	Buy
17:15:51	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:15:51	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:15:51	R186	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
17:15:51	R186	On 05/11/2020			Bond Future	1	5,200,000	0.00 Member	Sell
17:15:51	R186	On 05/11/2020			Bond Future	1	5,200,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>27,600,000</b>	<b>0.00</b>	
11:40:18	R197	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
11:40:18	R197	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
14:44:25	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:44:25	R197	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Sell
14:44:25	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
14:44:25	R197	On 05/11/2020			Bond Future	1	48,000,000	0.00 Client	Buy
14:44:25	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:44:25	R197	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:34:50	R197	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:34:50	R197	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:34:50	R197	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:34:50	R197	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Buy
16:34:50	R197	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
16:34:50	R197	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
16:34:50	R197	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R197 Bond Future</b>						<b>25</b>	<b>118,400,000</b>	<b>0.00</b>	
11:07:29	R2035	On 04/02/2021	11.14	Put	Bond Future	1	55,700,000	0.00 Client	Sell
11:07:29	R2035	On 04/02/2021	11.14	Put	Bond Future	1	55,700,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>111,400,000</b>	<b>0.00</b>	
16:14:19	R2037	On 05/11/2020			Bond Future	1	14,300,000	0.00 Member	Sell
16:14:19	R2037	On 05/11/2020			Bond Future	1	14,300,000	0.00 Member	Buy
17:03:57	R2037	On 05/11/2020			Bond Future	1	14,300,000	0.00 Member	Buy
17:03:57	R2037	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
17:32:26	R2037	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Sell
17:32:26	R2037	On 05/11/2020			Bond Future	1	7,400,000	0.00 Member	Buy
17:32:26	R2037	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Buy
17:32:26	R2037	On 05/11/2020			Bond Future	1	6,900,000	0.00 Client	Sell
17:32:26	R2037	On 05/11/2020			Bond Future	1	7,400,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>9</b>	<b>85,800,000</b>	<b>0.00</b>	
16:14:19	R2040	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Sell
16:14:19	R2040	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
17:04:36	R2040	On 05/11/2020			Bond Future	1	7,300,000	0.00 Member	Buy
17:04:36	R2040	On 05/11/2020			Bond Future	1	7,300,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>29,200,000</b>	<b>0.00</b>	
15:29:47	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:29:47	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
15:29:47	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:29:47	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
15:29:47	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:29:47	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:32:04	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Member	Buy
15:32:04	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Member	Sell
15:53:10	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Client	Sell
15:53:10	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
15:53:24	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Client	Buy
15:53:24	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
15:53:34	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Client	Sell
15:53:34	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
15:53:46	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Client	Buy
15:53:46	R209	On 06/05/2021			Bond Future	1	48,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>16</b>	<b>1,392,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>74</b>	<b>1,804,520,000</b>	<b>0.00</b>	