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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:04	I2025	On 05/11/2020		Bond Future	1	1,700,000	0.00 Member	Sell
17:27:47	I2025	On 05/11/2020		Bond Future	1	1,700,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>3,400,000</b>	<b>0.00</b>	
17:03:04	I2029	On 05/11/2020		Bond Future	1	1,300,000	0.00 Member	Sell
17:28:50	I2029	On 05/11/2020		Bond Future	1	1,300,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>					<b>2</b>	<b>2,600,000</b>	<b>0.00</b>	
17:03:04	I2038	On 05/11/2020		Bond Future	1	800,000	0.00 Member	Sell
17:26:10	I2038	On 05/11/2020		Bond Future	1	800,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>1,600,000</b>	<b>0.00</b>	
11:09:58	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
11:09:58	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Buy
12:19:57	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
12:19:57	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
12:32:09	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Client	Sell
12:32:09	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Buy
15:30:37	R186	On 05/11/2020			Bond Future	1	17,400,000	0.00 Member	Buy
15:46:30	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:49:31	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Buy
15:49:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
15:49:31	R186	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
15:49:31	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:49:31	R186	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
15:49:31	R186	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
15:49:31	R186	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
16:30:24	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:30:24	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:43:23	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:43:23	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:09	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:55:09	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Sell
17:46:59	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
17:48:56	R186	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>101,600,000</b>	<b>0.00</b>	
12:19:57	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
12:19:57	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
16:29:57	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
16:29:57	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
16:43:23	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
16:43:23	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
16:54:54	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
16:54:54	R2023	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>8</b>	<b>4,800,000</b>	<b>0.00</b>	
10:01:25	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Buy
10:01:25	R2030	On 05/11/2020			Bond Future	1	12,900,000	0.00 Member	Sell
12:19:57	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
12:19:57	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
14:52:01	R2030	On 05/11/2020			Bond Future	1	8,700,000	0.00 Client	Buy
14:52:01	R2030	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Sell
14:52:01	R2030	On 05/11/2020			Bond Future	1	8,700,000	0.00 Member	Buy
14:52:02	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Client	Buy
14:52:02	R2030	On 05/11/2020			Bond Future	1	4,200,000	0.00 Member	Sell
15:30:37	R2030	On 05/11/2020			Bond Future	1	100,400,000	0.00 Member	Buy
16:30:03	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:30:03	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:43:23	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:43:23	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:54:02	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:54:02	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:02	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	8,300,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	8,300,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	18,100,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	36,300,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	8,300,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	36,300,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	18,100,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	22,200,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Buy
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	36,300,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	18,100,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	4,100,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:45	R2030	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
17:19:26	R2030	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Sell
17:19:26	R2030	On 05/11/2020			Bond Future	1	1,272,900,000	0.00 Member	Buy
17:21:58	R2030	On 05/11/2020			Bond Future	1	5,600,000	0.00 Client	Sell
17:21:58	R2030	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Buy
17:21:58	R2030	On 05/11/2020			Bond Future	1	1,267,300,000	0.00 Member	Sell
17:21:58	R2030	On 05/11/2020			Bond Future	1	1,267,300,000	0.00 Member	Buy
17:21:58	R2030	On 05/11/2020			Bond Future	1	1,267,300,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>59</b>	<b>5,552,000,000</b>	<b>0.00</b>	
12:19:57	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
12:19:57	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:30:07	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:30:07	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
16:43:23	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:43:23	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
16:54:17	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:54:17	R2032	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Buy
16:55:35	R2032	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Buy
16:55:35	R2032	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>20,600,000</b>	<b>0.00</b>	
12:19:57	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
12:19:57	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:30:20	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:30:20	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:43:23	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:43:23	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:55:03	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
16:55:03	R2035	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
17:05:35	R2035	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Sell
17:05:35	R2035	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:49	R2035	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Buy
17:07:49	R2035	On 05/11/2020			Bond Future	1	73,000,000	0.00 Client	Sell
<b>Total for R2035 Bond Future</b>						<b>12</b>	<b>295,200,000</b>	<b>0.00</b>	
12:19:57	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
12:19:57	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:30:12	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:30:12	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:43:23	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:43:23	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
16:54:36	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
16:54:36	R2037	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>8</b>	<b>7,200,000</b>	<b>0.00</b>	
12:19:57	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
12:19:57	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:30:16	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:30:16	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:43:23	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:43:23	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
16:54:44	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:54:44	R2044	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>8</b>	<b>3,200,000</b>	<b>0.00</b>	
12:19:57	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
12:19:57	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:30:32	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:30:32	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:43:23	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:43:23	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:55:24	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:55:24	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
17:46:59	R2048	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
17:49:22	R2048	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>22,400,000</b>	<b>0.00</b>	
12:19:57	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
12:19:57	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
16:30:28	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
16:30:28	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
16:43:23	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
16:43:23	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
16:55:16	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
16:55:16	R213	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
17:25:13	R213	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Buy
17:33:45	R213	On 05/11/2020			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R213 Bond Future</b>						<b>10</b>	<b>13,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>167</b>	<b>6,027,600,000</b>	<b>0.00</b>	