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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:01:06	GOVI	On 07/05/2020		GOVI	1	5,820,000	0.00 Member	Sell
15:01:06	GOVI	On 06/02/2020		GOVI	1	5,820,000	0.00 Member	Buy
15:01:06	GOVI	On 06/02/2020		GOVI	1	5,820,000	0.00 Member	Sell
15:01:06	GOVI	On 07/05/2020		GOVI	1	5,820,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>23,280,000</b>	<b>0.00</b>	
9:19:34	R186	On 06/02/2020		Bond Future	1	64,700,000	0.00 Member	Sell
9:19:34	R186	On 06/02/2020		Bond Future	1	10,700,000	0.00 Member	Buy
9:55:23	R186	On 06/02/2020		Bond Future	1	42,300,000	0.00 Member	Buy
9:55:23	R186	On 06/02/2020		Bond Future	1	5,100,000	0.00 Member	Buy
9:55:23	R186	On 06/02/2020		Bond Future	1	42,300,000	0.00 Member	Sell
9:55:23	R186	On 06/02/2020		Bond Future	1	42,300,000	0.00 Client	Buy
9:55:23	R186	On 06/02/2020		Bond Future	1	5,100,000	0.00 Member	Sell
9:55:23	R186	On 06/02/2020		Bond Future	1	5,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:55:24	R186	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Buy
9:55:24	R186	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
9:55:24	R186	On 06/02/2020			Bond Future	1	10,700,000	0.00 Member	Sell
9:55:24	R186	On 06/02/2020			Bond Future	1	4,000,000	0.00 Client	Buy
9:55:24	R186	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
9:55:24	R186	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Buy
9:55:24	R186	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Buy
9:55:24	R186	On 06/02/2020			Bond Future	1	10,700,000	0.00 Client	Buy
12:07:20	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:08:37	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
12:09:14	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:09:14	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
17:35:29	R186	On 06/02/2020			Bond Future	1	50,000,000	0.00 Client	Sell
17:35:29	R186	On 06/02/2020			Bond Future	1	50,000,000	0.00 Client	Buy
17:42:19	R186	On 06/02/2020			Bond Future	1	40,000,000	0.00 Client	Sell
17:42:19	R186	On 06/02/2020			Bond Future	1	40,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>24</b>	<b>450,800,000</b>	<b>0.00</b>	
13:40:38	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
13:40:38	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
14:07:18	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
14:07:18	R2030	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:35:29	R2030	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Buy
17:35:29	R2030	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>60,000,000</b>	<b>0.00</b>	
10:03:00	R2032	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
10:03:00	R2032	On 07/05/2020			Bond Future	1	355,500,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	3,900,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	163,900,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	31,500,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	14,100,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	14,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	86,900,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	31,500,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	14,100,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	163,900,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	86,900,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	31,500,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	163,900,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	30,900,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	17,800,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	17,800,000	0.00 Member	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	86,900,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	17,800,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	30,900,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	4,300,000	0.00 Client	Buy
10:08:36	R2032	On 07/05/2020			Bond Future	1	4,300,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
10:08:36	R2032	On 07/05/2020			Bond Future	1	30,900,000	0.00 Client	Buy
17:35:29	R2032	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
17:35:29	R2032	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
17:42:19	R2032	On 06/02/2020			Bond Future	1	90,000,000	0.00 Client	Buy
17:42:19	R2032	On 06/02/2020			Bond Future	1	90,000,000	0.00 Client	Sell
<b>Total for R2032 Bond Future</b>						<b>32</b>	<b>1,622,000,000</b>	<b>0.00</b>	
17:40:29	R2035	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Sell
17:40:29	R2035	On 06/02/2020			Bond Future	1	25,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>50,000,000</b>	<b>0.00</b>	
17:40:29	R2044	On 06/02/2020			Bond Future	1	85,000,000	0.00 Client	Sell
17:40:29	R2044	On 06/02/2020			Bond Future	1	85,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>170,000,000</b>	<b>0.00</b>	
2:40:29	R2048	On 06/02/2020			Bond Future	1	180,000,000	0.00 Client	Sell
2:40:29	R2048	On 06/02/2020			Bond Future	1	180,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>360,000,000</b>	<b>0.00</b>	
16:07:13	R209	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
16:07:13	R209	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
16:33:25	R209	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
16:33:25	R209	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>2,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>76</b>	<b>2,738,880,000</b>	<b>0.00</b>	