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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:20:15	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
10:20:15	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
11:21:14	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:21:14	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
9:56:11	I2038	On 06/08/2020		Bond Future	1	5,400,000	0.00 Member	Sell
9:56:11	I2038	On 06/08/2020		Bond Future	1	5,400,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>2</b>	<b>10,800,000</b>	<b>0.00</b>	
15:29:51	R186	On 06/08/2020		Bond Future	1	16,600,000	0.00 Client	Sell
15:29:51	R186	On 06/08/2020		Bond Future	1	16,600,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:32:06	R186	On 06/08/2020			Bond Future	1	11,700,000	0.00 Client	Buy
15:32:06	R186	On 06/08/2020			Bond Future	1	11,700,000	0.00 Client	Sell
15:36:55	R186	On 06/08/2020			Bond Future	1	15,400,000	0.00 Client	Sell
15:36:55	R186	On 06/08/2020			Bond Future	1	15,400,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>87,400,000</b>	<b>0.00</b>	
15:29:51	R2023	On 06/08/2020			Bond Future	1	9,000,000	0.00 Client	Sell
15:29:51	R2023	On 06/08/2020			Bond Future	1	9,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>18,000,000</b>	<b>0.00</b>	
11:09:06	R2030	On 05/11/2020	9.03	Call	Bond Future	1	23,200,000	0.00 Member	Buy
11:09:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	23,200,000	0.00 Member	Sell
11:09:06	R2030	On 05/11/2020	8.53	Call	Bond Future	1	23,200,000	0.00 Member	Sell
11:09:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	23,200,000	0.00 Member	Buy
11:09:06	R2030	On 05/11/2020	9.03	Call	Bond Future	1	23,200,000	0.00 Member	Sell
11:09:06	R2030	On 05/11/2020	8.53	Call	Bond Future	1	23,200,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>139,200,000</b>	<b>0.00</b>	
16:52:09	R2035	On 06/08/2020			Bond Future	1	540,100,000	0.00 Member	Sell
16:52:09	R2035	On 06/08/2020			Bond Future	1	540,100,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>1,080,200,000</b>	<b>0.00</b>	
16:52:09	R2037	On 06/08/2020			Bond Future	1	707,800,000	0.00 Member	Sell
16:52:09	R2037	On 06/08/2020			Bond Future	1	707,800,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>1,415,600,000</b>	<b>0.00</b>	
14:22:52	R2040	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Buy
14:22:52	R2040	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
14:50:38	R2040	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
14:50:38	R2040	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Sell
14:50:38	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>19</b>	<b>32,800,000</b>	<b>0.00</b>	
16:52:09	R2044	On 06/08/2020			Bond Future	1	1,312,100,000	0.00 Member	Buy
16:52:09	R2044	On 06/08/2020			Bond Future	1	1,312,100,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>2,624,200,000</b>	<b>0.00</b>	
12:56:22	R208	On 06/08/2020			Bond Future	1	66,800,000	0.00 Member	Sell
12:56:22	R208	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:34:52	R208	On 06/08/2020			Bond Future	1	3,400,000	0.00 Client	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	29,900,000	0.00 Member	Sell
14:34:52	R208	On 06/08/2020			Bond Future	1	29,900,000	0.00 Client	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:34:52	R208	On 06/08/2020			Bond Future	1	30,700,000	0.00 Client	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	29,900,000	0.00 Member	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
14:34:52	R208	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Sell
14:34:52	R208	On 06/08/2020			Bond Future	1	30,700,000	0.00 Member	Buy
14:34:52	R208	On 06/08/2020			Bond Future	1	30,700,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>16</b>	<b>267,200,000</b>	<b>0.00</b>	
10:24:21	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:33:28	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:40:23	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:40:23	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>65</b>	<b>5,679,440,000</b>	<b>0.00</b>	