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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:59	I2025	On 06/02/2020		Bond Future	1	15,000,000	0.00 Member	Sell
10:51:59	I2025	On 06/02/2020		Bond Future	1	15,000,000	0.00 Member	Buy
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>30,000,000</b>	<b>0.00</b>	
10:52:36	I2033	On 06/02/2020		Bond Future	1	70,000,000	0.00 Member	Sell
10:52:36	I2033	On 06/02/2020		Bond Future	1	70,000,000	0.00 Member	Buy
<b>Total for I2033 Bond Future</b>					<b>2</b>	<b>140,000,000</b>	<b>0.00</b>	
11:14:47	IGOV	On 06/02/2020		Index Future	1	70,000	0.00 Client	Sell
11:14:47	IGOV	On 06/02/2020		Index Future	1	70,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>140,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:04:53	R186	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Sell
12:04:53	R186	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
12:12:09	R186	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
12:12:09	R186	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Sell
12:12:30	R186	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Buy
12:12:30	R186	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>180,000,000</b>	<b>0.00</b>	
9:19:43	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
9:19:43	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
9:20:55	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
9:20:55	R2048	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
10:37:12	R209	On 06/02/2020			Bond Future	1	8,500,000	0.00 Member	Buy
10:37:12	R209	On 06/02/2020			Bond Future	1	8,500,000	0.00 Member	Sell
12:45:31	R209	On 06/02/2020			Bond Future	1	8,500,000	0.00 Client	Buy
12:45:31	R209	On 06/02/2020			Bond Future	1	8,500,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>34,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>20</b>	<b>384,540,000</b>	<b>0.00</b>	