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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:23:51	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
8:25:41	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
8:29:39	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
8:29:39	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Sell
12:58:24	R186	On 06/02/2020		Bond Future	1	300,000,000	0.00 Member	Buy
12:58:24	R186	On 06/02/2020		Bond Future	1	300,000,000	0.00 Member	Sell
15:31:59	R186	On 06/02/2020		Bond Future	1	1,300,000	0.00 Member	Buy
15:31:59	R186	On 06/02/2020		Bond Future	1	1,300,000	0.00 Client	Sell
15:34:49	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Sell
15:34:49	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Buy
15:34:49	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Buy
15:34:49	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Sell
16:56:41	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Member	Sell
16:56:41	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Member	Buy
17:06:01	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Client	Sell
17:06:01	R186	On 06/02/2020		Bond Future	1	5,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>674,600,000</b>	<b>0.00</b>	
12:58:24	R2030	On 06/02/2020			Bond Future	1	350,000,000	0.00 Member	Buy
12:58:24	R2030	On 06/02/2020			Bond Future	1	350,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>700,000,000</b>	<b>0.00</b>	
16:56:41	R2035	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Buy
16:56:41	R2035	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell
17:07:11	R2035	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell
17:07:11	R2035	On 06/02/2020			Bond Future	1	5,300,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>21,200,000</b>	<b>0.00</b>	
8:37:10	R210	On 07/05/2020			Bond Future	1	22,000,000	0.00 Client	Sell
8:37:10	R210	On 07/05/2020			Bond Future	1	22,000,000	0.00 Member	Buy
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>44,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>24</b>	<b>1,439,800,000</b>	<b>0.00</b>	