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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/06/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:20:00	GOVI	On 06/08/2020			GOVI	1	30,000	0.00 Member	Buy
9:20:00	GOVI	On 06/08/2020			GOVI	1	30,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>	
16:42:00	I2038	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
16:42:00	I2038	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>6,000,000</b>	<b>0.00</b>	
9:32:00	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
9:32:00	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:35:50	R186	On 05/11/2020	7.84	Call	Bond Future	1	700,000	0.00 Client	Buy
11:35:50	R186	On 05/11/2020	7.84	Call	Bond Future	1	700,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:35:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	700,000	0.00 Client	Sell
11:35:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	800,000	0.00 Client	Buy
11:35:51	R186	On 05/11/2020	9.26	Put	Bond Future	1	700,000	0.00 Client	Buy
11:35:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	800,000	0.00 Client	Sell
11:35:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	700,000	0.00 Client	Buy
11:35:51	R186	On 05/11/2020	9.26	Put	Bond Future	1	800,000	0.00 Client	Buy
11:35:51	R186	On 05/11/2020	9.26	Put	Bond Future	1	700,000	0.00 Client	Sell
11:35:51	R186	On 05/11/2020	9.26	Put	Bond Future	1	800,000	0.00 Client	Sell
11:35:51	R186	On 05/11/2020	7.84	Call	Bond Future	1	800,000	0.00 Client	Buy
11:35:51	R186	On 05/11/2020	7.84	Call	Bond Future	1	800,000	0.00 Client	Sell
15:59:07	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:04:24	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:22:34	R186	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
16:22:34	R186	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
16:30:42	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:30:42	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:43:02	R186	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
16:43:02	R186	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>22</b>	<b>23,800,000</b>	<b>0.00</b>	
16:42:00	R202	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Buy
16:42:00	R202	On 06/08/2020			Bond Future	1	13,000,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>26,000,000</b>	<b>0.00</b>	
13:48:52	R2023	On 06/08/2020			Bond Future	1	500,000,000	0.00 Member	Buy
13:48:52	R2023	On 06/08/2020			Bond Future	1	500,000,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>1,000,000,000</b>	<b>0.00</b>	
11:35:51	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,800,000	0.00 Client	Buy
11:35:51	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,800,000	0.00 Client	Sell
11:35:51	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:35:51	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,600,000	0.00 Client	Buy
11:35:51	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,600,000	0.00 Client	Buy
11:35:51	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,600,000	0.00 Client	Sell
11:35:51	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,800,000	0.00 Client	Buy
11:35:51	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,600,000	0.00 Client	Sell
11:35:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,600,000	0.00 Client	Buy
11:35:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,600,000	0.00 Client	Sell
11:35:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,800,000	0.00 Client	Sell
11:35:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,800,000	0.00 Client	Buy
16:20:53	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
16:20:53	R2030	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
16:22:34	R2030	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Buy
16:22:34	R2030	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Sell
16:43:36	R2030	On 06/08/2020			Bond Future	1	7,200,000	0.00 Member	Sell
16:43:36	R2030	On 06/08/2020			Bond Future	1	7,200,000	0.00 Client	Buy
16:54:31	R2030	On 06/08/2020			Bond Future	1	60,000,000	0.00 Member	Buy
16:54:31	R2030	On 06/08/2020			Bond Future	1	60,000,000	0.00 Client	Sell
16:55:39	R2030	On 06/08/2020			Bond Future	1	48,200,000	0.00 Client	Sell
16:55:39	R2030	On 06/08/2020			Bond Future	1	48,200,000	0.00 Member	Buy
17:35:41	R2030	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:35:41	R2030	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:35:41	R2030	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Buy
17:35:41	R2030	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
17:35:41	R2030	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>27</b>	<b>276,800,000</b>	<b>0.00</b>	
16:20:53	R2032	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:20:53	R2032	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
17:34:42	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
17:34:42	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
17:34:42	R2032	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Buy
17:34:42	R2032	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
17:34:42	R2032	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>9,200,000</b>	<b>0.00</b>	
16:20:53	R2035	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:20:53	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:32:36	R2035	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:32:36	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
17:32:36	R2035	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
17:32:36	R2035	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:32:36	R2035	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>5,200,000</b>	<b>0.00</b>	
14:09:44	R2037	On 05/11/2020			Bond Future	1	27,600,000	0.00 Member	Buy
14:09:44	R2037	On 05/11/2020			Bond Future	1	27,600,000	0.00 Member	Sell
16:20:53	R2037	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Sell
16:20:53	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:31:28	R2037	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy
17:31:28	R2037	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Buy
17:31:28	R2037	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell
17:31:28	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
17:31:28	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>9</b>	<b>75,600,000</b>	<b>0.00</b>	
12:07:30	R2040	On 06/08/2020	10.85	Put	Bond Future	1	4,200,000	0.00 Member	Sell
12:07:30	R2040	On 06/08/2020	10.85	Put	Bond Future	1	4,200,000	0.00 Client	Buy
14:43:51	R2040	On 06/08/2020			Bond Future	1	5,200,000	0.00 Member	Sell
14:43:51	R2040	On 06/08/2020			Bond Future	1	5,200,000	0.00 Member	Buy
14:47:09	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
14:47:09	R2040	On 06/08/2020			Bond Future	1	5,200,000	0.00 Member	Sell
16:05:25	R2040	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
16:05:25	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:05:25	R2040	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:25	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:05:25	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:05:25	R2040	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
16:05:25	R2040	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
16:05:25	R2040	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Buy
16:20:53	R2040	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Sell
16:20:53	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
17:30:27	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
17:30:27	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
17:30:27	R2040	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:30:27	R2040	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:30:27	R2040	On 06/08/2020			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>21</b>	<b>53,600,000</b>	<b>0.00</b>	
16:20:53	R2044	On 06/08/2020			Bond Future	1	14,200,000	0.00 Member	Sell
16:20:53	R2044	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
17:29:21	R2044	On 06/08/2020			Bond Future	1	11,700,000	0.00 Member	Sell
17:29:21	R2044	On 06/08/2020			Bond Future	1	11,700,000	0.00 Client	Buy
17:29:21	R2044	On 06/08/2020			Bond Future	1	11,700,000	0.00 Member	Buy
17:29:21	R2044	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
17:29:21	R2044	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>56,800,000</b>	<b>0.00</b>	
13:48:52	R2048	On 06/08/2020			Bond Future	1	200,000,000	0.00 Member	Sell
13:48:52	R2048	On 06/08/2020			Bond Future	1	200,000,000	0.00 Member	Buy
16:20:53	R2048	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
16:20:53	R2048	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
17:28:20	R2048	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
17:28:20	R2048	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Buy
17:28:20	R2048	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Buy
17:28:20	R2048	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Sell
17:28:20	R2048	On 06/08/2020			Bond Future	1	4,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>9</b>	<b>421,200,000</b>	<b>0.00</b>	
16:20:53	R213	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:20:53	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
17:33:37	R213	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:33:37	R213	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
17:33:37	R213	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:33:37	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
17:33:37	R213	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>7</b>	<b>6,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>124</b>	<b>1,961,060,000</b>	<b>0.00</b>	