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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:11:55	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Buy
10:11:55	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Sell
11:44:29	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Buy
11:44:29	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					4	80,000	0.00	
12:36:39	I2025	On 06/08/2020		Bond Future	1	110,700,000	0.00 Client	Buy
12:36:39	I2025	On 06/08/2020		Bond Future	1	110,700,000	0.00 Member	Sell
Total for I2025 Bond Future					2	221,400,000	0.00	
17:18:48	IGOV	On 05/11/2020		Index Future	1	150,000	0.00 Member	Buy
17:18:48	IGOV	On 05/11/2020		Index Future	1	150,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for IGOV Index Future						2	300,000	0.00	
17:05:24	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:05:24	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R186 Bond Future						2	3,400,000	0.00	
10:30:16	R2030	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Buy
10:30:16	R2030	On 06/08/2020			Bond Future	1	15,700,000	0.00 Member	Sell
11:01:59	R2030	On 06/08/2020			Bond Future	1	3,300,000	0.00 Client	Buy
11:01:59	R2030	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
11:01:59	R2030	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Buy
11:01:59	R2030	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Sell
11:01:59	R2030	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Buy
11:01:59	R2030	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
11:01:59	R2030	On 06/08/2020			Bond Future	1	10,900,000	0.00 Member	Sell
11:01:59	R2030	On 06/08/2020			Bond Future	1	10,900,000	0.00 Client	Buy
Total for R2030 Bond Future						10	62,800,000	0.00	
10:30:16	R2048	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
10:30:16	R2048	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:22:46	R2048	On 06/08/2020			Bond Future	1	200,000,000	0.00 Client	Buy
16:22:46	R2048	On 06/08/2020			Bond Future	1	200,000,000	0.00 Member	Sell
16:23:28	R2048	On 06/08/2020			Bond Future	1	200,000,000	0.00 Member	Sell
16:23:28	R2048	On 06/08/2020			Bond Future	1	200,000,000	0.00 Client	Buy
Total for R2048 Bond Future						6	803,400,000	0.00	
10:30:16	R209	On 06/08/2020			Bond Future	1	6,800,000	0.00 Client	Buy
10:30:16	R209	On 06/08/2020			Bond Future	1	6,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						2	13,600,000	0.00	
10:30:16	R210	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Buy
10:30:16	R210	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R210 Bond Future						2	5,600,000	0.00	
10:30:16	R214	On 06/08/2020			Bond Future	1	4,600,000	0.00 Client	Buy
10:30:16	R214	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R214 Bond Future						2	9,200,000	0.00	
Grand Total for all Instruments						32	1,119,780,000	0.00	