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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/07/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:38:02	R2023	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Sell
13:38:02	R2023	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R2023 Bond Future						2	30,000,000	0.00	
11:59:40	R2030	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
11:59:40	R2030	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Buy
12:44:41	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
12:44:41	R2030	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
13:39:24	R2030	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Buy
13:39:24	R2030	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Sell
13:48:23	R2030	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Sell
13:48:23	R2030	On 06/08/2020			Bond Future	1	12,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						8	93,000,000	0.00	
16:45:13	R2037	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Sell
16:45:13	R2037	On 06/08/2020			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	200,000,000	0.00	
17:03:04	R208	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:03:04	R208	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:41:18	R208	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:41:18	R208	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
Total for R208 Bond Future						4	400,000	0.00	
10:22:50	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:46:31	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:53:33	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:53:33	R209	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	4,000,000	0.00	
16:45:13	R213	On 06/08/2020			Bond Future	1	100,000,000	0.00 Client	Sell
16:45:13	R213	On 06/08/2020			Bond Future	1	100,000,000	0.00 Member	Buy
Total for R213 Bond Future						2	200,000,000	0.00	
Grand Total for all Instruments						22	527,400,000	0.00	