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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:50:37	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
10:50:37	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
10:52:35	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
10:52:35	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
16:31:25	R2023	On 05/11/2020		Bond Future	1	7,900,000	0.00 Member	Buy
16:31:25	R2023	On 05/11/2020		Bond Future	1	7,900,000	0.00 Member	Sell
16:47:43	R2023	On 05/11/2020		Bond Future	1	7,900,000	0.00 Member	Sell
16:47:43	R2023	On 05/11/2020		Bond Future	1	7,900,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>					<b>4</b>	<b>31,600,000</b>	<b>0.00</b>	



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:56	R2030	On 05/11/2020			Bond Future	1	40,000,000	0.00 Member	Sell
14:29:56	R2030	On 05/11/2020			Bond Future	1	40,000,000	0.00 Member	Buy
14:53:59	R2030	On 05/11/2020			Bond Future	1	40,000,000	0.00 Client	Sell
14:53:59	R2030	On 05/11/2020			Bond Future	1	40,000,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>160,000,000</b>	<b>0.00</b>	
8:29:14	R2037	On 05/11/2020			Bond Future	1	47,400,000	0.00 Member	Sell
8:29:14	R2037	On 05/11/2020			Bond Future	1	47,400,000	0.00 Client	Buy
11:40:23	R2037	On 05/11/2020			Bond Future	1	47,100,000	0.00 Member	Buy
11:40:23	R2037	On 05/11/2020			Bond Future	1	39,600,000	0.00 Member	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
13:13:02	R2037	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	5,300,000	0.00 Client	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
13:13:02	R2037	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
13:13:02	R2037	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
13:13:02	R2037	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>22</b>	<b>204,000,000</b>	<b>0.00</b>	
11:40:23	R2040	On 05/11/2020			Bond Future	1	15,600,000	0.00 Member	Buy
11:40:23	R2040	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>11</b>	<b>279,600,000</b>	<b>0.00</b>	
13:43:12	R209	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy
13:43:12	R209	On 05/11/2020			Bond Future	1	26,000,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	5,900,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
13:59:15	R209	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Buy
13:59:15	R209	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>25</b>	<b>104,000,000</b>	<b>0.00</b>	
11:40:23	R214	On 05/11/2020			Bond Future	1	14,500,000	0.00 Member	Buy
11:40:23	R214	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
13:09:34	R214	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:09:34	R214	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Buy
13:09:34	R214	On 05/11/2020			Bond Future	1	9,300,000	0.00 Client	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
13:09:34	R214	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>20</b>	<b>50,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>110</b>	<b>879,440,000</b>	<b>0.00</b>	