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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/05/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:33:23	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Member	Buy
10:33:23	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Member	Sell
10:36:31	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Member	Buy
10:36:31	GOVI	On 06/08/2020			GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:18:19	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
13:18:19	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Sell
13:23:40	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
13:23:40	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
13:25:06	R186	On 06/08/2020			Bond Future	1	17,100,000	0.00 Member	Buy
13:25:06	R186	On 06/08/2020			Bond Future	1	17,100,000	0.00 Client	Sell
13:26:05	R186	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:05	R186	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
13:27:19	R186	On 06/08/2020			Bond Future	1	12,700,000	0.00 Client	Sell
13:27:19	R186	On 06/08/2020			Bond Future	1	12,700,000	0.00 Member	Buy
13:30:00	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
13:30:00	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
13:31:54	R186	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Buy
13:31:54	R186	On 06/08/2020			Bond Future	1	4,600,000	0.00 Client	Sell
13:35:04	R186	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:35:04	R186	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Sell
13:36:32	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
13:36:32	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
13:40:27	R186	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Buy
13:40:27	R186	On 06/08/2020			Bond Future	1	15,200,000	0.00 Client	Sell
13:44:16	R186	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
13:44:16	R186	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Sell
13:45:53	R186	On 06/08/2020			Bond Future	1	11,200,000	0.00 Client	Sell
13:45:53	R186	On 06/08/2020			Bond Future	1	11,200,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>24</b>	<b>142,600,000</b>	<b>0.00</b>	
15:13:08	R2030	On 06/08/2020			Bond Future	1	15,500,000	0.00 Member	Sell
15:13:08	R2030	On 06/08/2020			Bond Future	1	15,500,000	0.00 Client	Buy
15:36:11	R2030	On 06/08/2020			Bond Future	1	224,500,000	0.00 Member	Buy
15:36:11	R2030	On 06/08/2020			Bond Future	1	77,000,000	0.00 Member	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Client	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
16:35:10	R2030	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Buy
16:35:10	R2030	On 06/08/2020			Bond Future	1	2,600,000	0.00 Client	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	4,900,000	0.00 Client	Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:35:10	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	12,500,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	7,700,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	96,000,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	14,200,000	0.00 Member	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	96,000,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	96,000,000	0.00 Member	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	14,200,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	77,000,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	12,500,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	3,300,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	14,200,000	0.00 Client	Sell
16:35:11	R2030	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
16:35:11	R2030	On 06/08/2020			Bond Future	1	77,000,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>36</b>	<b>929,000,000</b>	<b>0.00</b>	
9:53:17	R2044	On 06/08/2020			Bond Future	1	22,000,000	0.00 Member	Sell
9:53:17	R2044	On 06/08/2020			Bond Future	1	22,000,000	0.00 Client	Buy
14:21:02	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:21:02	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
14:34:27	R2044	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:34:27	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:46:14	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
14:46:14	R2044	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
14:46:14	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
14:46:14	R2044	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
14:46:14	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:46:14	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
14:46:14	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
14:46:14	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
14:46:14	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
14:46:14	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
14:46:14	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
15:41:55	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
15:41:55	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
16:28:15	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
16:28:15	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>21</b>	<b>56,200,000</b>	<b>0.00</b>	
8:18:17	R209	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
8:18:17	R209	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
9:01:22	R209	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
9:01:22	R209	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>6,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>89</b>	<b>1,134,040,000</b>	<b>0.00</b>	