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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:24:37	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,500,000	0.00 Member	Buy
10:24:37	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,500,000	0.00 Member	Sell
10:26:33	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,500,000	0.00 Member	Buy
10:26:33	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,500,000	0.00 Member	Sell
10:26:45	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,500,000	0.00 Member	Buy
10:26:45	JIBAR FUTURE	On 15/12/2020		Jibar Tradeable Future	1	2,500,000	0.00 Client	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>6</b>	<b>15,000,000</b>	<b>0.00</b>	
10:06:41	R186	On 06/08/2020		Bond Future	1	235,000,000	0.00 Member	Buy
10:06:41	R186	On 06/08/2020		Bond Future	1	235,000,000	0.00 Member	Sell
12:19:39	R186	On 06/08/2020		Bond Future	1	91,700,000	0.00 Member	Buy
12:19:39	R186	On 06/08/2020		Bond Future	1	106,100,000	0.00 Member	Sell
12:37:10	R186	On 06/08/2020		Bond Future	1	1,600,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:37:10	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
12:45:28	R186	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Buy
12:45:28	R186	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Buy
12:45:28	R186	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Sell
12:45:28	R186	On 06/08/2020			Bond Future	1	91,700,000	0.00 Member	Sell
12:45:28	R186	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Sell
12:45:28	R186	On 06/08/2020			Bond Future	1	4,900,000	0.00 Client	Buy
12:45:28	R186	On 06/08/2020			Bond Future	1	9,500,000	0.00 Client	Buy
12:45:28	R186	On 06/08/2020			Bond Future	1	91,700,000	0.00 Client	Buy
16:17:56	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Buy
16:17:56	R186	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:37:23	R186	On 06/08/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:37:23	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
16:46:50	R186	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:46:50	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
16:46:50	R186	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Buy
16:46:50	R186	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:46:50	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>23</b>	<b>908,000,000</b>	<b>0.00</b>	
12:37:10	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
12:37:10	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
16:18:31	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
16:18:31	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>12,400,000</b>	<b>0.00</b>	
9:36:36	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
9:36:36	R2032	On 06/08/2020			Bond Future	1	200,000,000	0.00 Member	Sell
10:41:24	R2032	On 06/08/2020			Bond Future	1	65,000,000	0.00 Member	Sell
10:41:24	R2032	On 06/08/2020			Bond Future	1	65,000,000	0.00 Member	Buy
10:41:24	R2032	On 06/08/2020			Bond Future	1	134,300,000	0.00 Member	Buy
10:41:24	R2032	On 06/08/2020			Bond Future	1	65,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:24	R2032	On 06/08/2020			Bond Future	1	134,300,000	0.00 Member	Sell
10:41:24	R2032	On 06/08/2020			Bond Future	1	134,300,000	0.00 Client	Buy
11:33:51	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
11:33:51	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>10</b>	<b>800,000,000</b>	<b>0.00</b>	
9:36:36	R2035	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
9:36:36	R2035	On 06/08/2020			Bond Future	1	150,000,000	0.00 Member	Sell
10:44:41	R2035	On 06/08/2020			Bond Future	1	50,000,000	0.00 Client	Buy
10:44:41	R2035	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Sell
10:44:41	R2035	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
10:44:41	R2035	On 06/08/2020			Bond Future	1	99,500,000	0.00 Member	Sell
10:44:41	R2035	On 06/08/2020			Bond Future	1	99,500,000	0.00 Member	Buy
10:44:41	R2035	On 06/08/2020			Bond Future	1	99,500,000	0.00 Client	Buy
11:34:05	R2035	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
11:34:05	R2035	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
12:37:10	R2035	On 06/08/2020			Bond Future	1	69,400,000	0.00 Member	Sell
12:37:10	R2035	On 06/08/2020			Bond Future	1	93,300,000	0.00 Member	Buy
16:17:05	R2035	On 06/08/2020			Bond Future	1	23,900,000	0.00 Member	Buy
16:17:05	R2035	On 06/08/2020			Bond Future	1	23,900,000	0.00 Member	Sell
16:17:05	R2035	On 06/08/2020			Bond Future	1	23,900,000	0.00 Client	Sell
16:17:05	R2035	On 06/08/2020			Bond Future	1	69,400,000	0.00 Client	Sell
16:17:05	R2035	On 06/08/2020			Bond Future	1	69,400,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>17</b>	<b>973,200,000</b>	<b>0.00</b>	
12:37:10	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
12:37:10	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
16:16:23	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Sell
16:16:23	R2044	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:41	R2048	On 06/08/2020		Bond Future	1	335,000,000	0.00 Member	Sell
10:06:41	R2048	On 06/08/2020		Bond Future	1	335,000,000	0.00 Member	Buy
12:19:39	R2048	On 06/08/2020		Bond Future	1	700,000	0.00 Client	Buy
12:19:39	R2048	On 06/08/2020		Bond Future	1	700,000	0.00 Member	Sell
16:01:45	R2048	On 06/08/2020		Bond Future	1	2,000,000	0.00 Client	Sell
16:01:45	R2048	On 06/08/2020		Bond Future	1	2,000,000	0.00 Client	Buy
16:01:45	R2048	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Buy
16:01:45	R2048	On 06/08/2020		Bond Future	1	2,000,000	0.00 Member	Sell
16:37:23	R2048	On 06/08/2020		Bond Future	1	53,300,000	0.00 Member	Buy
16:37:23	R2048	On 06/08/2020		Bond Future	1	3,900,000	0.00 Member	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	3,900,000	0.00 Member	Buy
16:44:00	R2048	On 06/08/2020		Bond Future	1	1,200,000	0.00 Member	Buy
16:44:00	R2048	On 06/08/2020		Bond Future	1	45,700,000	0.00 Member	Buy
16:44:00	R2048	On 06/08/2020		Bond Future	1	2,500,000	0.00 Client	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	3,900,000	0.00 Client	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	1,200,000	0.00 Client	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	45,700,000	0.00 Client	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	2,500,000	0.00 Member	Buy
16:44:00	R2048	On 06/08/2020		Bond Future	1	2,500,000	0.00 Member	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	45,700,000	0.00 Member	Sell
16:44:00	R2048	On 06/08/2020		Bond Future	1	1,200,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>					<b>21</b>	<b>892,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>85</b>	<b>3,602,400,000</b>	<b>0.00</b>	