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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/12/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:54:05	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Buy
9:54:05	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Sell
10:37:40	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Buy
10:37:40	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Client	Sell
10:41:04	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Buy
10:41:04	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Sell
11:09:15	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Buy
11:09:15	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					8	160,000	0.00	
13:24:59	R202	On 04/02/2021		Bond Future	1	500,000	0.00 Member	Sell
13:39:39	R202	On 04/02/2021		Bond Future	1	500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R202 Bond Future						2	1,000,000	0.00	
8:44:56	R2032	On 04/02/2021			Bond Future	1	26,000,000	0.00 Member	Buy
10:12:14	R2032	On 04/02/2021			Bond Future	1	26,000,000	0.00 Client	Sell
Total for R2032 Bond Future						2	52,000,000	0.00	
8:44:56	R2035	On 04/02/2021			Bond Future	1	50,000,000	0.00 Member	Sell
10:11:32	R2035	On 04/02/2021			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2035 Bond Future						2	100,000,000	0.00	
10:35:08	R2040	On 04/02/2021			Bond Future	1	23,000,000	0.00 Member	Buy
10:47:45	R2040	On 04/02/2021			Bond Future	1	23,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	46,000,000	0.00	
Grand Total for all Instruments						16	199,160,000	0.00	