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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:47:23	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Sell
10:47:23	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Buy
11:22:06	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Sell
11:22:06	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
10:14:58	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Client	Sell
10:14:58	R186	On 06/02/2020		Bond Future	1	10,000,000	0.00 Member	Buy
14:36:06	R186	On 06/02/2020		Bond Future	1	7,000,000	0.00 Member	Sell
14:36:06	R186	On 06/02/2020		Bond Future	1	7,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>34,000,000</b>	<b>0.00</b>	
10:14:58	R2023	On 06/02/2020		Bond Future	1	20,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:14:58	R2023	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
14:36:06	R2023	On 06/02/2020			Bond Future	1	11,900,000	0.00 Member	Buy
14:36:06	R2023	On 06/02/2020			Bond Future	1	11,900,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>63,800,000</b>	<b>0.00</b>	
14:32:19	R2030	On 06/02/2020	9.25	Put	Bond Future	1	7,600,000	0.00 Client	Sell
14:32:19	R2030	On 06/02/2020	9.25	Put	Bond Future	1	7,600,000	0.00 Client	Buy
14:36:06	R2030	On 06/02/2020			Bond Future	1	1,200,000	0.00 Member	Sell
14:36:06	R2030	On 06/02/2020			Bond Future	1	1,200,000	0.00 Client	Buy
14:45:28	R2030	On 06/02/2020	9.40	Put	Bond Future	1	7,400,000	0.00 Client	Sell
14:45:28	R2030	On 06/02/2020	9.40	Put	Bond Future	1	7,400,000	0.00 Client	Buy
14:52:02	R2030	On 06/02/2020			Bond Future	1	45,700,000	0.00 Member	Sell
14:52:02	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	4,600,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	5,700,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	5,700,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	20,800,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	20,800,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	4,600,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	20,800,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	4,600,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	5,700,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,200,000	0.00 Client	Buy
14:54:28	R2030	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
14:54:28	R2030	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>46</b>	<b>215,200,000</b>	<b>0.00</b>	
14:36:06	R2032	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
14:36:06	R2032	On 06/02/2020			Bond Future	1	1,800,000	0.00 Client	Sell
14:52:02	R2032	On 06/02/2020			Bond Future	1	230,000,000	0.00 Client	Buy
14:52:02	R2032	On 06/02/2020			Bond Future	1	230,000,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>463,600,000</b>	<b>0.00</b>	
11:02:22	R2035	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
11:02:22	R2035	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
14:36:06	R2035	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
14:36:06	R2035	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
14:52:02	R2035	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Buy
14:52:02	R2035	On 06/02/2020			Bond Future	1	258,000,000	0.00 Member	Sell
15:34:12	R2035	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
15:34:12	R2035	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:49:51	R2035	On 06/02/2020			Bond Future	1	135,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:49:51	R2035	On 06/02/2020			Bond Future	1	118,700,000	0.00 Client	Buy
17:49:51	R2035	On 06/02/2020			Bond Future	1	4,300,000	0.00 Client	Buy
17:49:51	R2035	On 06/02/2020			Bond Future	1	135,000,000	0.00 Client	Buy
17:49:51	R2035	On 06/02/2020			Bond Future	1	118,700,000	0.00 Member	Sell
17:49:51	R2035	On 06/02/2020			Bond Future	1	135,000,000	0.00 Member	Sell
17:49:51	R2035	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Sell
17:49:51	R2035	On 06/02/2020			Bond Future	1	118,700,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>16</b>	<b>1,036,200,000</b>	<b>0.00</b>	
14:36:06	R2037	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Sell
14:36:06	R2037	On 06/02/2020			Bond Future	1	2,200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>4,400,000</b>	<b>0.00</b>	
14:36:06	R2040	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:36:06	R2040	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
14:52:02	R2040	On 06/02/2020			Bond Future	1	50,000,000	0.00 Client	Buy
14:52:02	R2040	On 06/02/2020			Bond Future	1	50,000,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>102,000,000</b>	<b>0.00</b>	
8:57:34	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
8:57:34	R2044	On 06/02/2020			Bond Future	1	3,800,000	0.00 Member	Buy
9:00:48	R2044	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
9:00:48	R2044	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Sell
9:00:48	R2044	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
9:00:48	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
9:00:48	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Sell
14:36:06	R2044	On 06/02/2020			Bond Future	1	2,600,000	0.00 Member	Sell
14:36:06	R2044	On 06/02/2020			Bond Future	1	2,600,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>9</b>	<b>20,400,000</b>	<b>0.00</b>	
14:36:06	R2048	On 06/02/2020			Bond Future	1	5,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:06	R2048	On 06/02/2020			Bond Future	1	5,300,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>10,600,000</b>	<b>0.00</b>	
14:36:06	R208	On 06/02/2020			Bond Future	1	9,400,000	0.00 Member	Buy
14:36:06	R208	On 06/02/2020			Bond Future	1	9,400,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>18,800,000</b>	<b>0.00</b>	
15:16:54	R209	On 06/02/2020			Bond Future	1	20,100,000	0.00 Member	Sell
15:16:54	R209	On 06/02/2020			Bond Future	1	20,100,000	0.00 Member	Buy
15:34:26	R209	On 06/02/2020			Bond Future	1	20,100,000	0.00 Client	Sell
15:34:26	R209	On 06/02/2020			Bond Future	1	20,100,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>80,400,000</b>	<b>0.00</b>	
14:36:06	R214	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:36:06	R214	On 06/02/2020			Bond Future	1	1,700,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>3,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>103</b>	<b>2,052,840,000</b>	<b>0.00</b>	