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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:45:32	GOVI	On 06/02/2020		GOVI	1	100,000	0.00 Member	Sell
15:45:32	GOVI	On 06/02/2020		GOVI	1	40,000	0.00 Member	Buy
16:57:18	GOVI	On 06/02/2020		GOVI	1	40,000	0.00 Client	Buy
16:57:18	GOVI	On 06/02/2020		GOVI	1	60,000	0.00 Member	Sell
16:57:18	GOVI	On 06/02/2020		GOVI	1	60,000	0.00 Client	Buy
16:57:18	GOVI	On 06/02/2020		GOVI	1	60,000	0.00 Member	Buy
16:57:18	GOVI	On 06/02/2020		GOVI	1	40,000	0.00 Member	Sell
Total for GOVI GOVI					7	400,000	0.00	
9:07:05	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
9:15:41	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
9:41:12	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
9:41:12	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						4	12,000,000	0.00	
11:31:53	R2023	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
11:31:53	R2023	On 06/02/2020			Bond Future	1	4,400,000	0.00 Member	Sell
11:31:53	R2023	On 06/02/2020			Bond Future	1	4,400,000	0.00 Client	Buy
11:31:53	R2023	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Buy
12:04:42	R2023	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Sell
12:04:42	R2023	On 06/02/2020			Bond Future	1	5,500,000	0.00 Member	Buy
16:48:55	R2023	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:48:55	R2023	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Buy
16:52:29	R2023	On 06/02/2020			Bond Future	1	15,000,000	0.00 Member	Buy
16:52:29	R2023	On 06/02/2020			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R2023 Bond Future						10	83,000,000	0.00	
12:04:42	R2032	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
12:04:42	R2032	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
Total for R2032 Bond Future						2	4,600,000	0.00	
12:04:42	R2035	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Buy
12:04:42	R2035	On 06/02/2020			Bond Future	1	1,800,000	0.00 Member	Sell
Total for R2035 Bond Future						2	3,600,000	0.00	
12:04:42	R2037	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Buy
12:04:42	R2037	On 06/02/2020			Bond Future	1	16,200,000	0.00 Member	Sell
15:55:56	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
15:55:56	R2037	On 06/02/2020			Bond Future	1	136,500,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	4,500,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	29,300,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	21,900,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	18,000,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	13,400,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	4,500,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	3,500,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	18,000,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	18,000,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	13,400,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	36,500,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	13,400,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	36,500,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	29,300,000	0.00 Member	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	36,500,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	21,900,000	0.00 Member	Sell
16:02:43	R2037	On 06/02/2020			Bond Future	1	29,300,000	0.00 Client	Buy
16:02:43	R2037	On 06/02/2020			Bond Future	1	21,900,000	0.00 Client	Buy
16:18:07	R2037	On 06/02/2020			Bond Future	1	13,200,000	0.00 Member	Buy
16:18:07	R2037	On 06/02/2020			Bond Future	1	13,200,000	0.00 Client	Sell
Total for R2037 Bond Future						38	604,800,000	0.00	
12:04:42	R2040	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Buy
12:04:42	R2040	On 06/02/2020			Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						2	1,200,000	0.00	
12:04:42	R2044	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
12:04:42	R2044	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
Total for R2044 Bond Future						2	200,000	0.00	
12:04:42	R2048	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Buy
12:04:42	R2048	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2048 Bond Future						2	3,400,000	0.00	
15:47:35	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
15:47:35	R209	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
Total for R209 Bond Future						2	1,000,000	0.00	
12:04:42	R214	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
12:04:42	R214	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R214 Bond Future						2	2,600,000	0.00	
Grand Total for all Instruments						73	716,800,000	0.00	