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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:34:05	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Buy
10:34:05	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Sell
12:01:09	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Client	Sell
12:01:09	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:54:14	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Buy
9:54:14	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Sell
12:49:40	R186	On 06/02/2020		Bond Future	1	19,600,000	0.00 Client	Buy
12:49:40	R186	On 06/02/2020		Bond Future	1	19,600,000	0.00 Client	Sell
14:49:39	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Client	Buy
14:49:39	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Sell
17:29:11	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
17:31:06	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:55	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:34:55	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
Total for R186 Bond Future						10	51,600,000	0.00	
10:07:07	R2040	On 06/02/2020			Bond Future	1	157,000,000	0.00 Member	Sell
10:07:07	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:13:28	R2040	On 06/02/2020			Bond Future	1	200,000,000	0.00 Member	Sell
10:13:28	R2040	On 06/02/2020			Bond Future	1	200,000,000	0.00 Member	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:22:35	R2040	On 06/02/2020			Bond Future	1	120,000,000	0.00 Member	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	120,000,000	0.00 Client	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	120,000,000	0.00 Member	Sell
10:22:35	R2040	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Sell
10:22:35	R2040	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Sell
10:22:35	R2040	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	30,000,000	0.00 Client	Buy
10:22:35	R2040	On 06/02/2020			Bond Future	1	30,000,000	0.00 Member	Buy
10:24:24	R2040	On 06/02/2020			Bond Future	1	200,000,000	0.00 Member	Sell
10:24:24	R2040	On 06/02/2020			Bond Future	1	200,000,000	0.00 Client	Buy
10:59:13	R2040	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:59:13	R2040	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:06:46	R2040	On 06/02/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:06:46	R2040	On 06/02/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2040 Bond Future						21	1,432,000,000	0.00	
7:53:18	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
7:53:18	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
14:49:11	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
14:49:11	R2044	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2044 Bond Future						4	12,000,000	0.00	
9:34:24	R209	On 06/02/2020			Bond Future	1	4,400,000	0.00 Member	Buy
9:34:24	R209	On 06/02/2020			Bond Future	1	4,400,000	0.00 Client	Sell
14:39:04	R209	On 06/02/2020			Bond Future	1	26,700,000	0.00 Member	Buy
14:39:04	R209	On 06/02/2020			Bond Future	1	50,100,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	3,400,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	3,400,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	3,400,000	0.00 Member	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	2,700,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	26,700,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	8,100,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	2,700,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	2,300,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	4,000,000	0.00 Client	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	26,700,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	2,300,000	0.00 Member	Sell
14:59:40	R209	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
14:59:40	R209	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R209 Bond Future						24	209,200,000	0.00	
Grand Total for all Instruments						63	1,704,840,000	0.00	