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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/01/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:16	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Sell
16:24:16	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:33:43	R186	On 06/02/2020		Bond Future	1	100,000	0.00 Member	Buy
9:33:43	R186	On 06/02/2020		Bond Future	1	2,100,000	0.00 Member	Sell
9:33:43	R186	On 06/02/2020		Bond Future	1	208,700,000	0.00 Member	Sell
9:33:43	R186	On 06/02/2020		Bond Future	1	2,100,000	0.00 Member	Buy
13:53:24	R186	On 06/02/2020		Bond Future	1	2,100,000	0.00 Client	Sell
13:53:24	R186	On 06/02/2020		Bond Future	1	2,100,000	0.00 Member	Buy
14:00:08	R186	On 06/02/2020		Bond Future	1	107,500,000	0.00 Member	Buy
14:00:08	R186	On 06/02/2020		Bond Future	1	107,500,000	0.00 Client	Buy
14:00:08	R186	On 06/02/2020		Bond Future	1	107,500,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020		Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	3,300,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	13,800,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	13,800,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	3,300,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	18,100,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	18,100,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	1,400,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	400,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	56,700,000	0.00 Member	Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	13,800,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	3,300,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	56,700,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	56,700,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	18,100,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:00:09	R186	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Buy
14:00:09	R186	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
14:00:10	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:27:05	R186	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Sell
17:27:05	R186	On 06/02/2020			Bond Future	1	166,000,000	0.00 Client	Sell
17:27:05	R186	On 06/02/2020			Bond Future	1	100,000,000	0.00 Client	Buy
17:27:05	R186	On 06/02/2020			Bond Future	1	166,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>63</b>	<b>1,375,200,000</b>	<b>0.00</b>	
9:51:59	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
9:51:59	R2040	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
10:26:54	R2040	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
10:26:54	R2040	On 06/02/2020			Bond Future	1	67,500,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	9,700,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	16,000,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	3,600,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	10,100,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	10,100,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	9,700,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	14,000,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	9,700,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	16,000,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	16,000,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	14,000,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	3,600,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	1,700,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	4,700,000	0.00 Member	Sell
10:39:20	R2040	On 06/02/2020			Bond Future	1	10,100,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	1,700,000	0.00 Client	Buy
10:39:20	R2040	On 06/02/2020			Bond Future	1	4,700,000	0.00 Client	Buy
10:39:21	R2040	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
10:39:21	R2040	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>33</b>	<b>290,000,000</b>	<b>0.00</b>	
9:51:59	R2044	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Buy
9:51:59	R2044	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
9:51:59	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
9:51:59	R2048	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
13:57:43	R2048	On 07/05/2020	9.69	Call	Bond Future	1	30,000,000	0.00 Member	Sell
14:00:02	R2048	On 07/05/2020	10.20	Put	Bond Future	1	30,000,000	0.00 Member	Buy
14:00:02	R2048	On 07/05/2020	10.70	Put	Bond Future	1	30,000,000	0.00 Member	Sell
14:14:36	R2048	On 07/05/2020	10.20	Put	Bond Future	1	30,000,000	0.00 Member	Sell
14:14:36	R2048	On 07/05/2020	10.70	Put	Bond Future	1	30,000,000	0.00 Member	Buy
14:14:36	R2048	On 07/05/2020	9.69	Call	Bond Future	1	30,000,000	0.00 Member	Buy
15:47:25	R2048	On 07/05/2020	9.69	Call	Bond Future	1	30,000,000	0.00 Member	Buy
15:47:25	R2048	On 07/05/2020	9.69	Call	Bond Future	1	30,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:41	R2048	On 07/05/2020	10.20	Put	Bond Future	1	30,000,000	0.00 Member	Sell
15:47:41	R2048	On 07/05/2020	10.20	Put	Bond Future	1	30,000,000	0.00 Client	Buy
15:47:56	R2048	On 07/05/2020	10.70	Put	Bond Future	1	30,000,000	0.00 Member	Buy
15:47:56	R2048	On 07/05/2020	10.70	Put	Bond Future	1	30,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>14</b>	<b>380,000,000</b>	<b>0.00</b>	
17:24:19	R213	On 06/02/2020			Bond Future	1	190,000,000	0.00 Client	Buy
17:24:19	R213	On 06/02/2020			Bond Future	1	190,000,000	0.00 Client	Sell
17:25:17	R213	On 06/02/2020			Bond Future	1	118,000,000	0.00 Client	Sell
17:25:17	R213	On 06/02/2020			Bond Future	1	118,000,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>616,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>118</b>	<b>2,701,220,000</b>	<b>0.00</b>	