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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/05/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:29:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
10:29:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
14:45:25	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
14:45:25	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Sell
15:03:54	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Sell
15:03:54	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
16:00:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
16:00:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
16:00:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
16:00:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
16:00:40	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					11	120,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:41:34	R2030	On 06/08/2020			Bond Future	1	80,000,000	0.00 Member	Buy
15:41:34	R2030	On 06/08/2020			Bond Future	1	80,000,000	0.00 Client	Sell
Total for R2030 Bond Future						2	160,000,000	0.00	
10:46:07	R2035	On 06/08/2020			Bond Future	1	3,200,000	0.00 Client	Buy
10:46:07	R2035	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Sell
13:45:36	R2035	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Sell
13:45:36	R2035	On 06/08/2020			Bond Future	1	2,348,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	1,300,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	638,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	1,300,000,000	0.00 Member	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	30,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	1,300,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	70,000,000	0.00 Member	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	30,000,000	0.00 Member	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	70,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	203,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	75,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	12,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	70,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	30,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	75,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	12,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	203,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	638,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
13:59:44	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	638,000,000	0.00 Member	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	203,000,000	0.00 Member	Sell
13:59:44	R2035	On 06/08/2020			Bond Future	1	75,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2035 Bond Future				27	9,398,400,000		0.00
	Grand Total for all Instruments				40	9,558,520,000		0.00