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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:06:33	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
9:06:33	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
10:35:23	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Sell
10:35:23	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:31:24	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Buy
11:31:24	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
11:31:24	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
11:31:24	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Sell
11:31:24	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					9	140,000	0.00	
15:55:34	R186	On 06/08/2020		Bond Future	1	18,000,000	0.00 Member	Sell
15:55:34	R186	On 06/08/2020		Bond Future	1	18,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:11:46	R186	On 06/08/2020			Bond Future	1	18,000,000	0.00 Client	Buy
16:11:46	R186	On 06/08/2020			Bond Future	1	18,000,000	0.00 Member	Sell
Total for R186 Bond Future						4	72,000,000	0.00	
15:55:34	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Sell
15:55:34	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Buy
16:07:06	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Client	Buy
16:07:06	R2030	On 06/08/2020			Bond Future	1	24,000,000	0.00 Member	Sell
16:21:44	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:21:44	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
16:55:57	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
16:55:57	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
Total for R2030 Bond Future						8	96,800,000	0.00	
15:55:34	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
15:55:34	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Buy
16:05:41	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
16:05:41	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	108,000,000	0.00	
15:55:34	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
15:55:34	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
16:08:54	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
16:08:54	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
Total for R2035 Bond Future						4	80,000,000	0.00	
15:46:15	R2037	On 06/08/2020			Bond Future	1	137,100,000	0.00 Member	Sell
15:46:15	R2037	On 06/08/2020			Bond Future	1	137,100,000	0.00 Member	Buy
15:55:34	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
15:55:34	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:03:48	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
16:03:48	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Client	Buy
17:35:40	R2037	On 06/08/2020			Bond Future	1	137,100,000	0.00 Member	Sell
17:35:40	R2037	On 06/08/2020			Bond Future	1	15,900,000	0.00 Member	Buy
17:52:04	R2037	On 06/08/2020			Bond Future	1	15,900,000	0.00 Member	Sell
17:52:04	R2037	On 06/08/2020			Bond Future	1	30,500,000	0.00 Client	Buy
17:52:04	R2037	On 06/08/2020			Bond Future	1	90,700,000	0.00 Member	Buy
17:52:04	R2037	On 06/08/2020			Bond Future	1	30,500,000	0.00 Member	Sell
17:52:04	R2037	On 06/08/2020			Bond Future	1	30,500,000	0.00 Member	Buy
17:52:04	R2037	On 06/08/2020			Bond Future	1	15,900,000	0.00 Client	Buy
17:52:04	R2037	On 06/08/2020			Bond Future	1	90,700,000	0.00 Member	Sell
17:52:04	R2037	On 06/08/2020			Bond Future	1	90,700,000	0.00 Client	Buy
Total for R2037 Bond Future						16	874,600,000	0.00	
15:55:34	R2040	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Sell
15:55:34	R2040	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Buy
16:10:29	R2040	On 06/08/2020			Bond Future	1	3,700,000	0.00 Client	Buy
16:10:29	R2040	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Sell
Total for R2040 Bond Future						4	14,800,000	0.00	
15:46:15	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Member	Buy
15:46:15	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Member	Sell
17:33:36	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Client	Sell
17:33:36	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Member	Buy
17:34:08	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Member	Sell
17:34:08	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Client	Buy
17:35:10	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Member	Buy
17:35:10	R209	On 06/08/2020			Bond Future	1	166,100,000	0.00 Member	Sell
Total for R209 Bond Future						8	1,328,800,000	0.00	

