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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:05:29	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
11:05:29	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
11:37:31	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
11:37:31	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:16:55	R186	On 05/11/2020		Bond Future	1	72,100,000	0.00 Member	Buy
9:16:55	R186	On 05/11/2020		Bond Future	1	29,100,000	0.00 Member	Sell
12:53:47	R186	On 05/11/2020		Bond Future	1	7,400,000	0.00 Client	Sell
12:53:47	R186	On 05/11/2020		Bond Future	1	27,700,000	0.00 Member	Sell
12:53:47	R186	On 05/11/2020		Bond Future	1	5,700,000	0.00 Member	Sell
12:53:47	R186	On 05/11/2020		Bond Future	1	1,100,000	0.00 Member	Sell
12:53:47	R186	On 05/11/2020		Bond Future	1	7,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	40,300,000	0.00 Client	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	51,200,000	0.00 Client	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	40,300,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,700,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	45,600,000	0.00 Client	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	40,300,000	0.00 Member	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	39,900,000	0.00 Member	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	51,200,000	0.00 Member	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	46,100,000	0.00 Member	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	54,500,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,700,000	0.00 Client	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Client	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,100,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	39,900,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	20,800,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	46,100,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	46,100,000	0.00 Client	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	45,600,000	0.00 Member	Sell
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,400,000	0.00 Member	Buy
11:16:04	R2030	On 05/11/2020	10.37	Put	Bond Future	1	45,600,000	0.00 Member	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Member	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	500,000	0.00 Member	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	500,000	0.00 Client	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	400,000	0.00 Client	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	500,000	0.00 Member	Sell
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	400,000	0.00 Member	Sell
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Member	Sell
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	300,000	0.00 Member	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Member	Sell
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	300,000	0.00 Member	Sell
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Client	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Member	Buy
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:16:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	300,000	0.00 Client	Buy
Total for R2030 Bond Future						50	2,105,600,000	0.00	
12:04:44	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
12:04:44	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
15:37:00	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
15:50:09	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
Total for R2040 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						83	2,408,440,000	0.00	