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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:03:36	GOVI	On 05/11/2020		GOVI	1	20,000	0.00 Member	Sell
9:03:36	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Buy
9:03:36	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Sell
9:03:36	GOVI	On 05/11/2020		GOVI	1	20,000	0.00 Member	Buy
9:19:46	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Client	Buy
9:19:46	GOVI	On 04/02/2021		GOVI	1	20,000	0.00 Member	Sell
9:20:20	GOVI	On 05/11/2020		GOVI	1	20,000	0.00 Member	Buy
9:20:20	GOVI	On 05/11/2020		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					8	160,000	0.00	
15:59:11	I2033	On 05/11/2020		Bond Future	1	119,000,000	0.00 Member	Buy
15:59:11	I2033	On 05/11/2020		Bond Future	1	119,000,000	0.00 Member	Sell
16:01:10	I2033	On 05/11/2020		Bond Future	1	119,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:01:10	I2033	On 05/11/2020			Bond Future	1	119,000,000	0.00 Member	Sell
Total for I2033 Bond Future						4	476,000,000	0.00	
12:22:54	R186	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
12:22:54	R186	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
13:34:49	R186	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
13:34:49	R186	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:34:49	R186	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:34:49	R186	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Sell
13:34:49	R186	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Sell
15:11:41	R186	On 05/11/2020			Bond Future	1	20,000,000	0.00 Member	Sell
15:11:41	R186	On 05/11/2020			Bond Future	1	20,000,000	0.00 Member	Buy
15:46:07	R186	On 05/11/2020			Bond Future	1	20,000,000	0.00 Member	Buy
15:46:07	R186	On 05/11/2020			Bond Future	1	20,000,000	0.00 Client	Sell
15:58:57	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
15:58:57	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
16:49:46	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
16:49:46	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R186 Bond Future						15	105,600,000	0.00	
15:11:41	R2023	On 05/11/2020			Bond Future	1	30,000,000	0.00 Member	Sell
15:11:41	R2023	On 05/11/2020			Bond Future	1	30,000,000	0.00 Member	Buy
15:46:18	R2023	On 05/11/2020			Bond Future	1	30,000,000	0.00 Member	Buy
15:46:18	R2023	On 05/11/2020			Bond Future	1	30,000,000	0.00 Client	Sell
Total for R2023 Bond Future						4	120,000,000	0.00	
10:15:10	R2030	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
10:15:10	R2030	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:26:35	R2030	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:26:35	R2030	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						4	15,200,000	0.00	
13:50:44	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
14:03:01	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
14:07:19	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
14:07:19	R2040	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
Total for R2040 Bond Future						4	3,600,000	0.00	
Grand Total for all Instruments						39	720,560,000	0.00	