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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/12/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:08:24	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Buy
11:08:24	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Sell
11:21:52	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Member	Buy
11:21:52	GOVI	On 06/02/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
9:37:44	R186	On 06/02/2020		Bond Future	1	6,000,000	0.00 Member	Buy
9:37:44	R186	On 06/02/2020		Bond Future	1	6,000,000	0.00 Member	Sell
9:50:31	R186	On 06/02/2020		Bond Future	1	11,600,000	0.00 Member	Sell
9:50:31	R186	On 06/02/2020		Bond Future	1	11,600,000	0.00 Member	Buy
9:55:26	R186	On 06/02/2020		Bond Future	1	11,600,000	0.00 Client	Buy
9:55:26	R186	On 06/02/2020		Bond Future	1	11,600,000	0.00 Member	Sell
10:55:01	R186	On 06/02/2020		Bond Future	1	6,000,000	0.00 Member	Buy
10:55:01	R186	On 06/02/2020		Bond Future	1	6,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						8	70,400,000	0.00	
9:33:34	R2030	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Sell
9:33:34	R2030	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	6,200,000	0.00 Member	Sell
9:38:10	R2030	On 06/02/2020			Bond Future	1	6,200,000	0.00 Member	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
9:38:10	R2030	On 06/02/2020			Bond Future	1	2,900,000	0.00 Member	Sell
9:38:10	R2030	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
9:38:10	R2030	On 06/02/2020			Bond Future	1	6,200,000	0.00 Client	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	2,900,000	0.00 Client	Buy
9:38:10	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
10:42:30	R2030	On 06/02/2020			Bond Future	1	6,000,000	0.00 Client	Buy
10:42:30	R2030	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Sell
Total for R2030 Bond Future						15	62,000,000	0.00	
13:11:43	R2032	On 06/02/2020			Bond Future	1	7,200,000	0.00 Member	Buy
13:11:43	R2032	On 06/02/2020			Bond Future	1	7,200,000	0.00 Client	Sell
Total for R2032 Bond Future						2	14,400,000	0.00	
10:42:30	R2037	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Sell
10:42:30	R2037	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
Total for R2037 Bond Future						2	20,000,000	0.00	
10:42:30	R2048	On 06/02/2020			Bond Future	1	4,000,000	0.00 Client	Buy
10:42:30	R2048	On 06/02/2020			Bond Future	1	4,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2048 Bond Future				2	8,000,000		0.00
	Grand Total for all Instruments				33	174,840,000		0.00