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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:01:43	GOVI	On 06/02/2020		GOVI	1	330,000	0.00 Member	Buy
13:01:43	GOVI	On 06/02/2020		GOVI	1	330,000	0.00 Member	Sell
13:20:17	GOVI	On 06/02/2020		GOVI	1	330,000	0.00 Client	Buy
13:20:17	GOVI	On 06/02/2020		GOVI	1	330,000	0.00 Member	Sell
Total for GOVI GOVI					4	1,320,000	0.00	
16:15:28	I2038	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Sell
16:15:28	I2038	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Buy
16:20:16	I2038	On 06/02/2020		Bond Future	1	500,000	0.00 Member	Buy
16:20:16	I2038	On 06/02/2020		Bond Future	1	500,000	0.00 Client	Sell
Total for I2038 Bond Future					4	2,000,000	0.00	
11:35:40	I2050	On 06/02/2020		Bond Future	1	7,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:35:40	I2050	On 06/02/2020			Bond Future	1	7,100,000	0.00 Client	Buy
16:15:28	I2050	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
16:15:28	I2050	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
16:20:27	I2050	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Sell
16:20:27	I2050	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
Total for I2050 Bond Future						6	15,400,000	0.00	
9:28:49	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
9:33:22	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
10:08:56	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Buy
10:08:56	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:24:06	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:24:06	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
11:26:52	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Client	Sell
11:26:52	R186	On 06/02/2020			Bond Future	1	5,000,000	0.00 Member	Buy
13:20:42	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Client	Buy
13:20:42	R186	On 06/02/2020			Bond Future	1	10,000,000	0.00 Member	Sell
15:12:11	R186	On 06/02/2020			Bond Future	1	102,600,000	0.00 Member	Sell
15:12:11	R186	On 06/02/2020			Bond Future	1	12,600,000	0.00 Member	Buy
15:15:43	R186	On 06/02/2020			Bond Future	1	90,000,000	0.00 Member	Sell
15:15:43	R186	On 06/02/2020			Bond Future	1	90,000,000	0.00 Member	Buy
15:15:43	R186	On 06/02/2020			Bond Future	1	90,000,000	0.00 Client	Buy
15:15:43	R186	On 06/02/2020			Bond Future	1	12,600,000	0.00 Client	Buy
15:15:43	R186	On 06/02/2020			Bond Future	1	12,600,000	0.00 Member	Sell
Total for R186 Bond Future						17	472,400,000	0.00	
16:15:28	R202	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Sell
16:15:28	R202	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Buy
16:20:05	R202	On 06/02/2020			Bond Future	1	4,900,000	0.00 Client	Sell
16:20:05	R202	On 06/02/2020			Bond Future	1	4,900,000	0.00 Member	Buy
Total for R202 Bond Future						4	19,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:36:42	R2030	On 06/02/2020	9.40	Put	Bond Future	1	7,400,000	0.00 Member	Buy
11:36:42	R2030	On 06/02/2020	9.40	Put	Bond Future	1	500,000,000	0.00 Member	Sell
15:15:07	R2030	On 06/02/2020			Bond Future	1	158,200,000	0.00 Member	Sell
15:15:07	R2030	On 06/02/2020			Bond Future	1	19,400,000	0.00 Member	Buy
15:30:42	R2030	On 06/02/2020			Bond Future	1	138,800,000	0.00 Member	Buy
15:30:42	R2030	On 06/02/2020			Bond Future	1	19,400,000	0.00 Member	Sell
15:30:42	R2030	On 06/02/2020			Bond Future	1	138,800,000	0.00 Member	Sell
15:30:42	R2030	On 06/02/2020			Bond Future	1	138,800,000	0.00 Client	Buy
15:30:42	R2030	On 06/02/2020			Bond Future	1	19,400,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	12,500,000	0.00 Member	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	22,300,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	22,300,000	0.00 Member	Sell
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	22,300,000	0.00 Member	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	191,500,000	0.00 Member	Sell
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	3,800,000	0.00 Member	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	12,700,000	0.00 Member	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	12,500,000	0.00 Member	Sell
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	191,500,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	249,800,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	3,800,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	12,700,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	3,800,000	0.00 Member	Sell
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	12,500,000	0.00 Client	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	249,800,000	0.00 Member	Sell
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	12,700,000	0.00 Member	Sell
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	249,800,000	0.00 Member	Buy
16:08:40	R2030	On 06/02/2020	9.40	Put	Bond Future	1	191,500,000	0.00 Member	Buy
16:08:41	R2030	On 06/02/2020	9.40	Put	Bond Future	1	7,400,000	0.00 Member	Sell
16:08:41	R2030	On 06/02/2020	9.40	Put	Bond Future	1	7,400,000	0.00 Client	Buy
Total for R2030 Bond Future						29	2,632,800,000	0.00	
15:15:07	R2032	On 06/02/2020			Bond Future	1	142,500,000	0.00 Member	Sell
15:15:07	R2032	On 06/02/2020			Bond Future	1	17,500,000	0.00 Member	Buy
15:29:31	R2032	On 06/02/2020			Bond Future	1	125,000,000	0.00 Member	Sell
15:29:31	R2032	On 06/02/2020			Bond Future	1	125,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:29:31	R2032	On 06/02/2020			Bond Future	1	17,500,000	0.00 Client	Buy
15:29:31	R2032	On 06/02/2020			Bond Future	1	125,000,000	0.00 Client	Buy
15:29:31	R2032	On 06/02/2020			Bond Future	1	17,500,000	0.00 Member	Sell
Total for R2032 Bond Future						7	570,000,000	0.00	
11:10:01	R2035	On 06/02/2020			Bond Future	1	35,000,000	0.00 Client	Sell
11:10:01	R2035	On 06/02/2020			Bond Future	1	35,000,000	0.00 Member	Buy
15:12:11	R2035	On 06/02/2020			Bond Future	1	105,000,000	0.00 Member	Sell
15:12:11	R2035	On 06/02/2020			Bond Future	1	12,900,000	0.00 Member	Buy
15:27:36	R2035	On 06/02/2020			Bond Future	1	92,100,000	0.00 Member	Buy
15:27:36	R2035	On 06/02/2020			Bond Future	1	12,900,000	0.00 Member	Sell
15:27:36	R2035	On 06/02/2020			Bond Future	1	12,900,000	0.00 Client	Buy
15:27:36	R2035	On 06/02/2020			Bond Future	1	92,100,000	0.00 Member	Sell
15:27:36	R2035	On 06/02/2020			Bond Future	1	92,100,000	0.00 Client	Buy
Total for R2035 Bond Future						9	490,000,000	0.00	
11:10:01	R2037	On 06/02/2020			Bond Future	1	35,000,000	0.00 Client	Buy
11:10:01	R2037	On 06/02/2020			Bond Future	1	35,000,000	0.00 Member	Sell
15:12:11	R2037	On 06/02/2020			Bond Future	1	6,500,000	0.00 Member	Sell
15:12:11	R2037	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Buy
15:26:25	R2037	On 06/02/2020			Bond Future	1	5,700,000	0.00 Member	Sell
15:26:25	R2037	On 06/02/2020			Bond Future	1	800,000	0.00 Member	Sell
15:26:25	R2037	On 06/02/2020			Bond Future	1	5,700,000	0.00 Client	Buy
15:26:25	R2037	On 06/02/2020			Bond Future	1	5,700,000	0.00 Member	Buy
15:26:25	R2037	On 06/02/2020			Bond Future	1	800,000	0.00 Client	Buy
Total for R2037 Bond Future						9	96,000,000	0.00	
15:12:11	R2040	On 06/02/2020			Bond Future	1	58,500,000	0.00 Member	Sell
15:12:11	R2040	On 06/02/2020			Bond Future	1	7,200,000	0.00 Member	Buy
15:22:47	R2040	On 06/02/2020			Bond Future	1	51,300,000	0.00 Member	Buy
15:22:47	R2040	On 06/02/2020			Bond Future	1	51,300,000	0.00 Client	Buy
15:22:47	R2040	On 06/02/2020			Bond Future	1	7,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:22:47	R2040	On 06/02/2020			Bond Future	1	51,300,000	0.00 Member	Sell
15:22:47	R2040	On 06/02/2020			Bond Future	1	7,200,000	0.00 Client	Buy
Total for R2040 Bond Future						7	234,000,000	0.00	
15:12:11	R2048	On 06/02/2020			Bond Future	1	16,600,000	0.00 Member	Sell
15:12:11	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:18:32	R2048	On 06/02/2020			Bond Future	1	14,600,000	0.00 Member	Buy
15:18:32	R2048	On 06/02/2020			Bond Future	1	14,600,000	0.00 Member	Sell
15:18:32	R2048	On 06/02/2020			Bond Future	1	14,600,000	0.00 Client	Buy
15:18:33	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:18:33	R2048	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2048 Bond Future						7	66,400,000	0.00	
11:35:40	R209	On 06/02/2020			Bond Future	1	3,200,000	0.00 Member	Sell
11:35:40	R209	On 06/02/2020			Bond Future	1	3,200,000	0.00 Client	Buy
Total for R209 Bond Future						2	6,400,000	0.00	
Grand Total for all Instruments						105	4,606,320,000	0.00	