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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/02/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:38:01	IGOV	On 07/05/2020		Index Future	1	400,000	0.00 Member	Sell
15:38:01	IGOV	On 07/05/2020		Index Future	1	400,000	0.00 Member	Buy
16:31:10	IGOV	On 07/05/2020		Index Future	1	400,000	0.00 Member	Buy
16:31:10	IGOV	On 07/05/2020		Index Future	1	400,000	0.00 Client	Sell
Total for IGOV Index Future					4	1,600,000	0.00	
11:06:47	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:14:17	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Buy
11:15:22	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Member	Sell
11:15:22	R186	On 07/05/2020		Bond Future	1	3,000,000	0.00 Client	Buy
16:44:00	R186	On 07/05/2020		Bond Future	1	12,000,000	0.00 Member	Sell
16:44:00	R186	On 07/05/2020		Bond Future	1	12,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						6	36,000,000	0.00	
11:19:33	R2023	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
11:19:33	R2023	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R2023 Bond Future						2	800,000	0.00	
11:07:27	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Sell
11:07:27	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Buy
11:07:27	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Member	Sell
11:07:27	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Member	Buy
11:07:27	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Sell
11:07:27	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Member	Buy
14:06:25	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,416,000,000	0.00 Member	Buy
14:06:25	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,416,000,000	0.00 Member	Buy
14:06:25	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,416,000,000	0.00 Member	Sell
14:06:25	R2030	On 05/11/2020	9.86	Put	Bond Future	1	560,700,000	0.00 Member	Sell
14:06:25	R2030	On 05/11/2020	8.36	Call	Bond Future	1	560,700,000	0.00 Member	Sell
14:06:25	R2030	On 05/11/2020	8.86	Call	Bond Future	1	560,700,000	0.00 Member	Buy
15:45:56	R2030	On 07/05/2020			Bond Future	1	9,800,000	0.00 Member	Buy
15:45:56	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:07:28	R2030	On 07/05/2020			Bond Future	1	6,300,000	0.00 Member	Buy
16:07:28	R2030	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Sell
16:13:28	R2030	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:13:28	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Buy
16:13:28	R2030	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:13:28	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
16:13:28	R2030	On 07/05/2020			Bond Future	1	2,100,000	0.00 Member	Buy
16:13:28	R2030	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:13:28	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Client	Sell
16:13:28	R2030	On 07/05/2020			Bond Future	1	2,100,000	0.00 Client	Sell
16:15:29	R2030	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
16:15:29	R2030	On 07/05/2020			Bond Future	1	8,800,000	0.00 Member	Sell
16:15:29	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:29	R2030	On 07/05/2020			Bond Future	1	8,800,000	0.00 Member	Buy
16:15:29	R2030	On 07/05/2020			Bond Future	1	8,800,000	0.00 Client	Sell
16:15:29	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
16:55:55	R2030	On 07/05/2020			Bond Future	1	59,400,000	0.00 Member	Sell
16:55:55	R2030	On 07/05/2020			Bond Future	1	59,400,000	0.00 Client	Buy
17:03:27	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:03:27	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:03:27	R2030	On 07/05/2020	8.45	Call	Bond Future	1	500,000,000	0.00 Member	Buy
17:04:16	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Buy
17:04:16	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Buy
17:10:50	R2030	On 07/05/2020	8.45	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	4,100,000	0.00 Member	Buy
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,600,000	0.00 Client	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	757,500,000	0.00 Member	Buy
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	8,500,000	0.00 Member	Buy
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	4,100,000	0.00 Client	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	4,100,000	0.00 Member	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,700,000	0.00 Member	Buy
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,700,000	0.00 Member	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,600,000	0.00 Member	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	757,500,000	0.00 Member	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	8,500,000	0.00 Client	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	757,500,000	0.00 Client	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	8,500,000	0.00 Member	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,700,000	0.00 Client	Sell
17:12:05	R2030	On 05/11/2020	8.36	Call	Bond Future	1	1,600,000	0.00 Member	Buy
17:12:06	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Member	Sell
17:12:06	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Client	Sell
17:12:06	R2030	On 05/11/2020	8.36	Call	Bond Future	1	900,000	0.00 Member	Buy
17:12:22	R2030	On 05/11/2020	8.86	Call	Bond Future	1	757,500,000	0.00 Member	Sell
17:12:22	R2030	On 05/11/2020	8.86	Call	Bond Future	1	757,500,000	0.00 Member	Buy
17:12:22	R2030	On 05/11/2020	8.86	Call	Bond Future	1	757,500,000	0.00 Client	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Member	Sell
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Client	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	4,100,000	0.00 Member	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	8,500,000	0.00 Member	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	4,100,000	0.00 Client	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Member	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	900,000	0.00 Member	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,700,000	0.00 Member	Sell
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	4,100,000	0.00 Member	Sell
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Client	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	8,500,000	0.00 Member	Sell
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	8,500,000	0.00 Client	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,700,000	0.00 Client	Buy
17:12:23	R2030	On 05/11/2020	8.86	Call	Bond Future	1	1,600,000	0.00 Member	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	757,500,000	0.00 Member	Buy
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	757,500,000	0.00 Member	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	8,500,000	0.00 Member	Buy
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	8,500,000	0.00 Member	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Member	Buy
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Member	Buy
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Client	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	4,100,000	0.00 Member	Buy
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,700,000	0.00 Member	Buy
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	757,500,000	0.00 Client	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	4,100,000	0.00 Member	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,700,000	0.00 Member	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,600,000	0.00 Member	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	8,500,000	0.00 Client	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	4,100,000	0.00 Client	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	1,700,000	0.00 Client	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Client	Sell
17:12:33	R2030	On 05/11/2020	9.86	Put	Bond Future	1	900,000	0.00 Member	Sell
17:15:36	R2030	On 07/05/2020	8.45	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:15:36	R2030	On 07/05/2020	8.45	Call	Bond Future	1	500,000,000	0.00 Member	Buy
17:16:35	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Buy
17:16:35	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:17:27	R2030	On 05/11/2020	8.36	Call	Bond Future	1	81,000,000	0.00 Member	Sell
17:17:27	R2030	On 05/11/2020	8.36	Call	Bond Future	1	81,000,000	0.00 Client	Sell
17:17:27	R2030	On 05/11/2020	8.36	Call	Bond Future	1	81,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:27	R2030	On 05/11/2020	8.36	Call	Bond Future	1	81,000,000	0.00 Member	Buy
17:17:27	R2030	On 05/11/2020	8.36	Call	Bond Future	1	81,000,000	0.00 Member	Buy
17:17:56	R2030	On 05/11/2020	8.86	Call	Bond Future	1	81,000,000	0.00 Member	Buy
17:17:56	R2030	On 05/11/2020	8.86	Call	Bond Future	1	81,000,000	0.00 Member	Sell
17:17:56	R2030	On 05/11/2020	8.86	Call	Bond Future	1	81,000,000	0.00 Member	Sell
17:17:56	R2030	On 05/11/2020	8.86	Call	Bond Future	1	81,000,000	0.00 Client	Buy
17:17:56	R2030	On 05/11/2020	8.86	Call	Bond Future	1	81,000,000	0.00 Client	Buy
17:18:20	R2030	On 05/11/2020	9.86	Put	Bond Future	1	81,000,000	0.00 Client	Sell
17:18:20	R2030	On 05/11/2020	9.86	Put	Bond Future	1	81,000,000	0.00 Member	Buy
17:18:20	R2030	On 05/11/2020	9.86	Put	Bond Future	1	81,000,000	0.00 Member	Buy
17:18:20	R2030	On 05/11/2020	9.86	Put	Bond Future	1	81,000,000	0.00 Client	Sell
17:18:20	R2030	On 05/11/2020	9.86	Put	Bond Future	1	81,000,000	0.00 Member	Sell
17:53:50	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Member	Sell
17:53:50	R2030	On 07/05/2020	8.45	Call	Bond Future	1	500,000,000	0.00 Member	Buy
17:53:50	R2030	On 07/05/2020	8.85	Call	Bond Future	1	500,000,000	0.00 Client	Buy
17:53:50	R2030	On 07/05/2020	8.45	Call	Bond Future	1	500,000,000	0.00 Client	Sell
Total for R2030 Bond Future						115	21,296,600,000	0.00	
9:58:44	R2032	On 07/05/2020			Bond Future	1	9,400,000	0.00 Member	Sell
9:58:44	R2032	On 07/05/2020			Bond Future	1	9,400,000	0.00 Client	Buy
12:09:20	R2032	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
12:09:20	R2032	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
12:12:31	R2032	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
12:12:31	R2032	On 07/05/2020			Bond Future	1	40,100,000	0.00 Member	Sell
12:14:47	R2032	On 07/05/2020			Bond Future	1	36,700,000	0.00 Member	Buy
12:14:47	R2032	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Sell
12:14:47	R2032	On 07/05/2020			Bond Future	1	36,700,000	0.00 Client	Buy
12:14:47	R2032	On 07/05/2020			Bond Future	1	36,700,000	0.00 Member	Sell
12:14:47	R2032	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Buy
15:45:56	R2032	On 07/05/2020			Bond Future	1	37,000,000	0.00 Member	Buy
15:45:56	R2032	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:18:08	R2032	On 07/05/2020			Bond Future	1	9,500,000	0.00 Member	Sell
16:18:08	R2032	On 07/05/2020			Bond Future	1	27,300,000	0.00 Member	Sell
16:18:08	R2032	On 07/05/2020			Bond Future	1	27,300,000	0.00 Client	Sell
16:18:08	R2032	On 07/05/2020			Bond Future	1	27,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:18:08	R2032	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell
16:18:08	R2032	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
Total for R2032 Bond Future						19	309,200,000	0.00	
12:09:20	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
12:09:20	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
15:45:56	R2035	On 07/05/2020			Bond Future	1	18,400,000	0.00 Member	Buy
15:45:56	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
16:19:49	R2035	On 07/05/2020			Bond Future	1	7,000,000	0.00 Member	Sell
16:19:49	R2035	On 07/05/2020			Bond Future	1	11,300,000	0.00 Member	Sell
16:19:49	R2035	On 07/05/2020			Bond Future	1	11,300,000	0.00 Member	Buy
16:19:49	R2035	On 07/05/2020			Bond Future	1	11,300,000	0.00 Client	Sell
16:19:49	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
16:19:49	R2035	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Sell
Total for R2035 Bond Future						10	59,800,000	0.00	
15:45:56	R2037	On 07/05/2020			Bond Future	1	48,300,000	0.00 Member	Buy
15:45:56	R2037	On 07/05/2020			Bond Future	1	43,200,000	0.00 Member	Sell
16:23:08	R2037	On 07/05/2020			Bond Future	1	5,100,000	0.00 Member	Sell
16:23:08	R2037	On 07/05/2020			Bond Future	1	43,200,000	0.00 Client	Sell
16:23:08	R2037	On 07/05/2020			Bond Future	1	43,200,000	0.00 Member	Buy
Total for R2037 Bond Future						5	183,000,000	0.00	
15:45:56	R2040	On 07/05/2020			Bond Future	1	24,900,000	0.00 Member	Buy
15:45:56	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
16:25:16	R2040	On 07/05/2020			Bond Future	1	16,300,000	0.00 Member	Buy
16:25:16	R2040	On 07/05/2020			Bond Future	1	8,400,000	0.00 Member	Sell
16:25:16	R2040	On 07/05/2020			Bond Future	1	16,300,000	0.00 Member	Sell
16:25:16	R2040	On 07/05/2020			Bond Future	1	16,300,000	0.00 Client	Sell
16:25:16	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
16:25:16	R2040	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2040 Bond Future						8	82,800,000	0.00	
15:45:56	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:45:56	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
16:57:07	R2044	On 07/05/2020			Bond Future	1	21,100,000	0.00 Member	Buy
16:57:07	R2044	On 07/05/2020			Bond Future	1	21,100,000	0.00 Member	Sell
Total for R2044 Bond Future						4	44,600,000	0.00	
15:45:56	R2048	On 07/05/2020			Bond Future	1	21,600,000	0.00 Member	Buy
15:45:56	R2048	On 07/05/2020			Bond Future	1	21,600,000	0.00 Member	Sell
Total for R2048 Bond Future						2	43,200,000	0.00	
12:09:20	R213	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
12:09:20	R213	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
12:11:37	R213	On 07/05/2020			Bond Future	1	3,700,000	0.00 Member	Buy
12:11:37	R213	On 07/05/2020			Bond Future	1	3,700,000	0.00 Client	Sell
Total for R213 Bond Future						4	7,800,000	0.00	
15:45:56	R214	On 07/05/2020			Bond Future	1	36,300,000	0.00 Member	Buy
15:45:56	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
16:28:16	R214	On 07/05/2020			Bond Future	1	20,300,000	0.00 Member	Buy
16:28:16	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
16:28:16	R214	On 07/05/2020			Bond Future	1	15,700,000	0.00 Member	Sell
16:28:16	R214	On 07/05/2020			Bond Future	1	20,300,000	0.00 Member	Sell
16:28:16	R214	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
16:28:16	R214	On 07/05/2020			Bond Future	1	20,300,000	0.00 Client	Sell
Total for R214 Bond Future						8	113,800,000	0.00	
Grand Total for all Instruments						187	22,179,200,000	0.00	