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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:45:48	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy
12:45:48	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
11:18:04	I2029	On 07/05/2020		Bond Future	1	800,000	0.00 Member	Sell
11:18:04	I2029	On 07/05/2020		Bond Future	1	800,000	0.00 Client	Buy
<b>Total for I2029 Bond Future</b>					<b>2</b>	<b>1,600,000</b>	<b>0.00</b>	
11:18:04	I2050	On 07/05/2020		Bond Future	1	7,200,000	0.00 Member	Sell
11:18:04	I2050	On 07/05/2020		Bond Future	1	7,200,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>14,400,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:32	IGOV	On 07/05/2020			Index Future	1	20,000	0.00 Member	Sell
16:37:32	IGOV	On 07/05/2020			Index Future	1	20,000	0.00 Member	Buy
16:52:08	IGOV	On 07/05/2020			Index Future	1	20,000	0.00 Member	Buy
16:52:08	IGOV	On 07/05/2020			Index Future	1	20,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>80,000</b>	<b>0.00</b>	
12:10:16	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
12:10:16	R186	On 07/05/2020			Bond Future	1	25,000,000	0.00 Member	Sell
15:24:18	R186	On 07/05/2020			Bond Future	1	13,500,000	0.00 Member	Buy
15:24:18	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:24:18	R186	On 07/05/2020			Bond Future	1	13,500,000	0.00 Member	Sell
15:24:18	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
15:24:18	R186	On 07/05/2020			Bond Future	1	13,500,000	0.00 Client	Buy
15:24:18	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
15:24:19	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
15:24:19	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:24:19	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:24:19	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
15:24:19	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
15:24:19	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
15:24:19	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:24:19	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:24:19	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:24:19	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
15:24:19	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
16:46:08	R186	On 07/05/2020			Bond Future	1	51,200,000	0.00 Member	Buy
16:46:08	R186	On 07/05/2020			Bond Future	1	51,200,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>21</b>	<b>202,400,000</b>	<b>0.00</b>	
8:50:56	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Sell
8:50:56	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Buy
8:57:27	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Member	Sell
8:57:27	R2030	On 07/05/2020			Bond Future	1	30,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:40:13	R2030	On 07/05/2020			Bond Future	1	18,100,000	0.00 Member	Buy
9:40:13	R2030	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Sell
10:01:18	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
10:01:18	R2030	On 07/05/2020			Bond Future	1	8,700,000	0.00 Client	Sell
10:01:18	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
10:01:18	R2030	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Buy
10:01:18	R2030	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Sell
10:01:18	R2030	On 07/05/2020			Bond Future	1	8,700,000	0.00 Client	Sell
10:01:18	R2030	On 07/05/2020			Bond Future	1	8,700,000	0.00 Member	Buy
10:01:18	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>14</b>	<b>192,400,000</b>	<b>0.00</b>	
11:38:42	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
11:38:42	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:54:38	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:54:38	R2035	On 07/05/2020			Bond Future	1	900,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
17:16:28	R2037	On 07/05/2020			Bond Future	1	2,900,000	0.00 Client	Buy
17:16:28	R2037	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>5,800,000</b>	<b>0.00</b>	
10:19:38	R2040	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Buy
10:19:38	R2040	On 07/05/2020			Bond Future	1	11,100,000	0.00 Member	Sell
10:24:56	R2040	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Sell
10:24:56	R2040	On 07/05/2020			Bond Future	1	6,500,000	0.00 Client	Buy
10:24:56	R2040	On 07/05/2020			Bond Future	1	4,600,000	0.00 Client	Buy
10:24:56	R2040	On 07/05/2020			Bond Future	1	4,600,000	0.00 Member	Buy
10:24:56	R2040	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>44,400,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:19:38	R2044	On 07/05/2020			Bond Future	1	72,300,000	0.00 Member	Buy
10:19:38	R2044	On 07/05/2020			Bond Future	1	90,700,000	0.00 Member	Sell
10:26:01	R2044	On 07/05/2020			Bond Future	1	72,300,000	0.00 Member	Sell
10:26:01	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
10:26:01	R2044	On 07/05/2020			Bond Future	1	72,300,000	0.00 Client	Buy
10:26:01	R2044	On 07/05/2020			Bond Future	1	13,200,000	0.00 Client	Buy
10:26:01	R2044	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Buy
10:26:01	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
10:26:01	R2044	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
10:26:01	R2044	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
10:26:01	R2044	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
10:26:01	R2044	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Sell
10:26:01	R2044	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>13</b>	<b>362,800,000</b>	<b>0.00</b>	
16:52:53	R2048	On 07/05/2020			Bond Future	1	83,500,000	0.00 Member	Buy
16:52:53	R2048	On 07/05/2020			Bond Future	1	33,300,000	0.00 Member	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	3,600,000	0.00 Member	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	33,300,000	0.00 Member	Buy
17:11:02	R2048	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:11:02	R2048	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	41,700,000	0.00 Member	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	3,600,000	0.00 Member	Buy
17:11:02	R2048	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	41,700,000	0.00 Member	Buy
17:11:02	R2048	On 07/05/2020			Bond Future	1	3,600,000	0.00 Client	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:11:02	R2048	On 07/05/2020			Bond Future	1	33,300,000	0.00 Client	Sell
17:11:02	R2048	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
17:11:02	R2048	On 07/05/2020			Bond Future	1	41,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2048 Bond Future</b>						<b>19</b>	<b>334,000,000</b>	<b>0.00</b>	
11:38:42	R208	On 07/05/2020			Bond Future	1	8,400,000	0.00 Member	Sell
11:38:42	R208	On 07/05/2020			Bond Future	1	9,200,000	0.00 Member	Buy
15:57:02	R208	On 07/05/2020			Bond Future	1	8,400,000	0.00 Member	Buy
15:57:02	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
15:57:02	R208	On 07/05/2020			Bond Future	1	8,400,000	0.00 Client	Sell
15:57:02	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
15:57:02	R208	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>36,800,000</b>	<b>0.00</b>	
10:19:38	R209	On 07/05/2020			Bond Future	1	17,500,000	0.00 Member	Buy
10:19:38	R209	On 07/05/2020			Bond Future	1	31,500,000	0.00 Member	Sell
10:24:06	R209	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Sell
10:24:06	R209	On 07/05/2020			Bond Future	1	14,000,000	0.00 Client	Buy
10:24:06	R209	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Buy
10:24:06	R209	On 07/05/2020			Bond Future	1	17,500,000	0.00 Client	Buy
10:24:06	R209	On 07/05/2020			Bond Future	1	17,500,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>126,000,000</b>	<b>0.00</b>	
16:52:53	R214	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Buy
16:52:53	R214	On 07/05/2020			Bond Future	1	8,200,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>16,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>106</b>	<b>1,340,700,000</b>	<b>0.00</b>	