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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:40	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Sell
11:02:40	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy
14:19:53	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Sell
14:19:53	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					4	40,000	0.00	
9:04:50	R186	On 07/05/2020		Bond Future	1	110,100,000	0.00 Member	Buy
9:04:50	R186	On 07/05/2020		Bond Future	1	136,300,000	0.00 Member	Sell
9:10:10	R186	On 07/05/2020		Bond Future	1	21,500,000	0.00 Member	Buy
9:10:10	R186	On 07/05/2020		Bond Future	1	30,000,000	0.00 Member	Sell
9:25:02	R186	On 07/05/2020		Bond Future	1	10,000,000	0.00 Member	Sell
9:25:02	R186	On 07/05/2020		Bond Future	1	10,000,000	0.00 Client	Buy
9:50:09	R186	On 07/05/2020		Bond Future	1	300,000,000	0.00 Client	Buy
9:50:09	R186	On 07/05/2020		Bond Future	1	300,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:06:13	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
10:06:13	R186	On 07/05/2020			Bond Future	1	25,500,000	0.00 Member	Sell
10:06:13	R186	On 07/05/2020			Bond Future	1	25,500,000	0.00 Member	Buy
10:06:13	R186	On 07/05/2020			Bond Future	1	25,500,000	0.00 Client	Buy
10:06:13	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
10:06:13	R186	On 07/05/2020			Bond Future	1	110,100,000	0.00 Client	Buy
10:06:13	R186	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
10:06:13	R186	On 07/05/2020			Bond Future	1	110,100,000	0.00 Member	Sell
11:45:15	R186	On 07/05/2020			Bond Future	1	12,200,000	0.00 Member	Buy
11:45:15	R186	On 07/05/2020			Bond Future	1	84,900,000	0.00 Member	Sell
11:56:40	R186	On 07/05/2020			Bond Future	1	54,800,000	0.00 Client	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	54,800,000	0.00 Member	Sell
11:56:40	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
11:56:40	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
11:56:40	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
11:56:40	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	54,800,000	0.00 Member	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
11:56:40	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
11:56:41	R186	On 07/05/2020			Bond Future	1	12,200,000	0.00 Client	Buy
11:56:41	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Member	Sell
11:56:41	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Member	Buy
11:56:41	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
11:56:41	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
11:56:41	R186	On 07/05/2020			Bond Future	1	10,600,000	0.00 Client	Buy
11:56:41	R186	On 07/05/2020			Bond Future	1	12,200,000	0.00 Member	Sell
11:56:41	R186	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	21,500,000	0.00 Client	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	21,500,000	0.00 Member	Sell
13:52:56	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:52:56	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
13:52:56	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Buy
13:52:56	R186	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
13:52:56	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
13:52:56	R186	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
16:17:27	R186	On 07/05/2020			Bond Future	1	13,200,000	0.00 Member	Sell
16:17:27	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:11:29	R186	On 07/05/2020			Bond Future	1	36,400,000	0.00 Client	Buy
17:11:29	R186	On 07/05/2020			Bond Future	1	36,400,000	0.00 Member	Sell
17:38:47	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:38:47	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
17:38:47	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
17:38:48	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Buy
17:38:48	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Member	Sell
17:38:48	R186	On 07/05/2020			Bond Future	1	11,000,000	0.00 Client	Buy
17:38:48	R186	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Sell
17:38:48	R186	On 07/05/2020			Bond Future	1	11,000,000	0.00 Member	Buy
17:38:48	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:38:48	R186	On 07/05/2020			Bond Future	1	100,000	0.00 Client	Buy
17:38:48	R186	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
17:52:18	R186	On 07/05/2020			Bond Future	1	15,600,000	0.00 Member	Buy
17:52:18	R186	On 07/05/2020			Bond Future	1	15,600,000	0.00 Member	Sell
17:58:40	R186	On 07/05/2020			Bond Future	1	15,600,000	0.00 Member	Sell
17:58:40	R186	On 07/05/2020			Bond Future	1	15,600,000	0.00 Client	Buy
Total for R186 Bond Future						71	1,812,800,000	0.00	
10:47:10	R2023	On 07/05/2020			Bond Future	1	12,400,000	0.00 Member	Sell
10:47:10	R2023	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Buy
10:54:52	R2023	On 07/05/2020			Bond Future	1	5,400,000	0.00 Client	Buy
10:54:52	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
10:54:52	R2023	On 07/05/2020			Bond Future	1	5,400,000	0.00 Member	Sell
10:54:52	R2023	On 07/05/2020			Bond Future	1	5,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:54:52	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
10:54:52	R2023	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
10:54:53	R2023	On 07/05/2020			Bond Future	1	6,500,000	0.00 Client	Buy
10:54:53	R2023	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
17:20:39	R2023	On 07/05/2020			Bond Future	1	451,800,000	0.00 Member	Buy
17:20:39	R2023	On 07/05/2020			Bond Future	1	12,600,000	0.00 Member	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	205,400,000	0.00 Member	Buy
17:33:50	R2023	On 07/05/2020			Bond Future	1	14,000,000	0.00 Client	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	105,500,000	0.00 Member	Buy
17:33:50	R2023	On 07/05/2020			Bond Future	1	12,600,000	0.00 Client	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Buy
17:33:50	R2023	On 07/05/2020			Bond Future	1	205,400,000	0.00 Member	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	105,500,000	0.00 Client	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	35,200,000	0.00 Client	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	35,200,000	0.00 Member	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	14,000,000	0.00 Member	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	12,600,000	0.00 Member	Buy
17:33:50	R2023	On 07/05/2020			Bond Future	1	105,500,000	0.00 Member	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	79,100,000	0.00 Member	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	35,200,000	0.00 Member	Buy
17:33:50	R2023	On 07/05/2020			Bond Future	1	79,100,000	0.00 Client	Sell
17:33:50	R2023	On 07/05/2020			Bond Future	1	79,100,000	0.00 Member	Buy
17:33:50	R2023	On 07/05/2020			Bond Future	1	205,400,000	0.00 Client	Sell
Total for R2023 Bond Future						29	1,856,800,000	0.00	
9:04:50	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
9:04:50	R2030	On 07/05/2020			Bond Future	1	11,200,000	0.00 Member	Sell
9:18:24	R2030	On 07/05/2020			Bond Future	1	60,600,000	0.00 Member	Sell
9:18:24	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Buy
9:26:05	R2030	On 07/05/2020			Bond Future	1	35,100,000	0.00 Client	Buy
9:26:05	R2030	On 07/05/2020			Bond Future	1	35,100,000	0.00 Member	Sell
9:26:05	R2030	On 07/05/2020			Bond Future	1	35,100,000	0.00 Member	Buy
9:26:06	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
9:26:06	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Client	Buy
9:26:06	R2030	On 07/05/2020			Bond Future	1	19,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:26:06	R2030	On 07/05/2020			Bond Future	1	19,000,000	0.00 Member	Buy
9:26:06	R2030	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Sell
9:26:06	R2030	On 07/05/2020			Bond Future	1	4,100,000	0.00 Member	Buy
9:26:06	R2030	On 07/05/2020			Bond Future	1	200,000	0.00 Member	Sell
9:26:06	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
9:26:06	R2030	On 07/05/2020			Bond Future	1	19,000,000	0.00 Member	Sell
9:26:06	R2030	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
9:26:06	R2030	On 07/05/2020			Bond Future	1	4,100,000	0.00 Client	Buy
9:50:09	R2030	On 07/05/2020			Bond Future	1	200,000,000	0.00 Client	Buy
9:50:09	R2030	On 07/05/2020			Bond Future	1	200,000,000	0.00 Member	Sell
10:02:45	R2030	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Buy
10:02:45	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:02:45	R2030	On 07/05/2020			Bond Future	1	1,200,000	0.00 Member	Sell
10:02:45	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
10:02:45	R2030	On 07/05/2020			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2030 Bond Future						25	687,200,000	0.00	
17:11:29	R2032	On 07/05/2020			Bond Future	1	127,600,000	0.00 Client	Buy
17:11:29	R2032	On 07/05/2020			Bond Future	1	127,600,000	0.00 Member	Sell
Total for R2032 Bond Future						2	255,200,000	0.00	
17:00:36	R2044	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
17:00:36	R2044	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R2044 Bond Future						2	5,600,000	0.00	
17:30:54	R2048	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Sell
17:30:54	R2048	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Buy
17:41:13	R2048	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Buy
17:41:13	R2048	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	64,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:11:29	R213	On 07/05/2020			Bond Future	1	54,300,000	0.00 Client	Buy
17:11:29	R213	On 07/05/2020			Bond Future	1	54,300,000	0.00 Member	Sell
Total for R213 Bond Future						2	108,600,000	0.00	
9:10:10	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Buy
9:10:10	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Sell
9:35:23	R214	On 07/05/2020			Bond Future	1	22,800,000	0.00 Member	Sell
9:35:23	R214	On 07/05/2020			Bond Future	1	5,200,000	0.00 Member	Buy
12:24:20	R214	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
12:24:20	R214	On 07/05/2020			Bond Future	1	15,900,000	0.00 Member	Sell
13:25:36	R214	On 07/05/2020	9.91	Call	Bond Future	1	61,500,000	0.00 Member	Sell
13:25:36	R214	On 07/05/2020	9.31	Call	Bond Future	1	61,500,000	0.00 Member	Buy
13:25:36	R214	On 07/05/2020	10.66	Put	Bond Future	1	61,500,000	0.00 Member	Buy
13:25:36	R214	On 07/05/2020	10.66	Put	Bond Future	1	61,500,000	0.00 Client	Sell
13:25:36	R214	On 07/05/2020	9.91	Call	Bond Future	1	61,500,000	0.00 Client	Buy
13:25:36	R214	On 07/05/2020	9.31	Call	Bond Future	1	61,500,000	0.00 Client	Sell
13:39:33	R214	On 07/05/2020	9.31	Call	Bond Future	1	61,500,000	0.00 Member	Sell
13:39:33	R214	On 07/05/2020	9.31	Call	Bond Future	1	61,500,000	0.00 Client	Buy
13:39:53	R214	On 07/05/2020	9.91	Call	Bond Future	1	61,500,000	0.00 Client	Sell
13:39:53	R214	On 07/05/2020	9.91	Call	Bond Future	1	61,500,000	0.00 Member	Buy
13:40:10	R214	On 07/05/2020	10.66	Put	Bond Future	1	61,500,000	0.00 Member	Sell
13:40:10	R214	On 07/05/2020	10.66	Put	Bond Future	1	61,500,000	0.00 Client	Buy
15:38:52	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Client	Buy
15:38:52	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Sell
15:43:36	R214	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
15:43:36	R214	On 07/05/2020			Bond Future	1	4,200,000	0.00 Client	Buy
15:43:36	R214	On 07/05/2020			Bond Future	1	11,700,000	0.00 Member	Buy
15:43:36	R214	On 07/05/2020			Bond Future	1	11,700,000	0.00 Client	Buy
15:43:36	R214	On 07/05/2020			Bond Future	1	11,700,000	0.00 Member	Sell
17:01:01	R214	On 07/05/2020			Bond Future	1	5,200,000	0.00 Member	Sell
17:01:01	R214	On 07/05/2020			Bond Future	1	5,200,000	0.00 Client	Buy
17:01:01	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Sell
17:01:01	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Buy
17:01:01	R214	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Buy
17:01:01	R214	On 07/05/2020			Bond Future	1	3,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:01	R214	On 07/05/2020			Bond Future	1	3,000,000	0.00 Client	Buy
17:01:01	R214	On 07/05/2020			Bond Future	1	14,600,000	0.00 Client	Buy
Total for R214 Bond Future						33	951,200,000	0.00	
Grand Total for all Instruments						172	5,741,440,000	0.00	