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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/03/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:02:26	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Member	Sell
14:02:26	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					2	20,000	0.00	
17:31:56	IGOV	On 07/05/2020		Index Future	1	20,000	0.00 Member	Sell
17:31:56	IGOV	On 07/05/2020		Index Future	1	20,000	0.00 Client	Buy
Total for IGOV Index Future					2	40,000	0.00	
12:09:40	R186	On 07/05/2020		Bond Future	1	14,600,000	0.00 Member	Buy
12:09:40	R186	On 07/05/2020		Bond Future	1	21,100,000	0.00 Member	Sell
13:03:34	R186	On 07/05/2020		Bond Future	1	6,500,000	0.00 Member	Buy
13:03:34	R186	On 07/05/2020		Bond Future	1	6,500,000	0.00 Client	Buy
13:03:34	R186	On 07/05/2020		Bond Future	1	14,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:03:34	R186	On 07/05/2020			Bond Future	1	14,600,000	0.00 Client	Buy
13:03:34	R186	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
Total for R186 Bond Future						7	84,400,000	0.00	
11:03:27	R2023	On 07/05/2020			Bond Future	1	2,700,000	0.00 Client	Buy
11:03:27	R2023	On 07/05/2020			Bond Future	1	2,700,000	0.00 Member	Sell
12:09:40	R2023	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Buy
12:09:40	R2023	On 07/05/2020			Bond Future	1	40,500,000	0.00 Member	Sell
13:00:15	R2023	On 07/05/2020			Bond Future	1	16,000,000	0.00 Member	Sell
13:00:15	R2023	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
13:00:15	R2023	On 07/05/2020			Bond Future	1	21,000,000	0.00 Client	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	16,000,000	0.00 Client	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Buy
13:00:15	R2023	On 07/05/2020			Bond Future	1	21,000,000	0.00 Member	Sell
13:00:15	R2023	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:41:38	R2023	On 07/05/2020			Bond Future	1	2,700,000	0.00 Member	Sell
17:41:38	R2023	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:52:40	R2023	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:52:40	R2023	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:52:40	R2023	On 07/05/2020			Bond Future	1	1,700,000	0.00 Client	Buy
17:52:40	R2023	On 07/05/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:52:40	R2023	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2023 Bond Future						22	178,200,000	0.00	
10:54:49	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:54:49	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
10:57:57	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:57:57	R2030	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
11:03:27	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:03:27	R2030	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:31:25	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:31:25	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Buy
11:31:25	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Member	Sell
11:31:25	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
11:31:25	R2030	On 07/05/2020			Bond Future	1	1,000,000	0.00 Client	Buy
16:22:24	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
16:22:24	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:57:56	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
16:57:56	R2030	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
17:41:38	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:41:38	R2030	On 07/05/2020			Bond Future	1	1,605,000,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	4,900,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	22,500,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	29,100,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	79,200,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	79,200,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,600,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	11,800,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	6,700,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	11,800,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	4,900,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,500,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	4,900,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	602,200,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	7,300,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,600,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	36,400,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	645,500,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	29,100,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,500,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	645,500,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	76,300,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	76,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,400,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	18,800,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	7,700,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	602,200,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	602,200,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	79,200,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	36,400,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	17,500,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	6,100,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	6,100,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	22,500,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	18,800,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	18,800,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	76,300,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	36,400,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	645,500,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	17,500,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	11,800,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	7,700,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	7,700,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	29,100,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	22,500,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,600,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	7,300,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	6,700,000	0.00 Client	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	6,700,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	17,500,000	0.00 Member	Sell
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,400,000	0.00 Member	Buy
17:55:02	R2030	On 07/05/2020			Bond Future	1	5,400,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Member	Sell
17:55:03	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Sell
17:55:03	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:55:03	R2030	On 07/05/2020			Bond Future	1	2,600,000	0.00 Member	Sell
17:55:03	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	3,400,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:55:03	R2030	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Sell
17:55:03	R2030	On 07/05/2020			Bond Future	1	2,900,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	3,400,000	0.00 Member	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Client	Buy
17:55:03	R2030	On 07/05/2020			Bond Future	1	4,000,000	0.00 Member	Buy
Total for R2030 Bond Future						88	6,470,800,000	0.00	
10:36:23	R2032	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
10:36:23	R2032	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Sell
16:07:59	R2032	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
16:07:59	R2032	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
16:57:13	R2032	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
16:57:13	R2032	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Buy
17:38:08	R2032	On 07/05/2020			Bond Future	1	25,000,000	0.00 Client	Sell
17:38:08	R2032	On 07/05/2020			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2032 Bond Future						8	54,200,000	0.00	
10:36:23	R2035	On 07/05/2020			Bond Future	1	800,000	0.00 Member	Buy
10:36:23	R2035	On 07/05/2020			Bond Future	1	800,000	0.00 Client	Sell
16:22:24	R2035	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
16:22:24	R2035	On 07/05/2020			Bond Future	1	9,300,000	0.00 Member	Sell
16:59:00	R2035	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
16:59:00	R2035	On 07/05/2020			Bond Future	1	8,600,000	0.00 Client	Buy
16:59:00	R2035	On 07/05/2020			Bond Future	1	8,600,000	0.00 Member	Sell
16:59:00	R2035	On 07/05/2020			Bond Future	1	8,600,000	0.00 Member	Buy
16:59:00	R2035	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
17:45:08	R2035	On 07/05/2020			Bond Future	1	25,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:45:08	R2035	On 07/05/2020			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2035 Bond Future						11	88,800,000	0.00	
11:10:43	R2048	On 07/05/2020			Bond Future	1	120,000,000	0.00 Client	Buy
11:10:43	R2048	On 07/05/2020			Bond Future	1	120,000,000	0.00 Member	Sell
15:23:12	R2048	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
15:23:12	R2048	On 07/05/2020			Bond Future	1	123,900,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	16,300,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	16,300,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	8,100,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	6,400,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	53,900,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	8,100,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	22,800,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	22,800,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	4,700,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	53,900,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	5,700,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	4,800,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	4,800,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	6,400,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	22,800,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	53,900,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	4,700,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
15:49:19	R2048	On 07/05/2020			Bond Future	1	5,700,000	0.00 Member	Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	4,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:49:19	R2048	On 07/05/2020			Bond Future	1	16,300,000	0.00 Member	Sell
Total for R2048 Bond Future						33	735,600,000	0.00	
15:01:15	R208	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:01:15	R208	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:53:12	R208	On 07/05/2020			Bond Future	1	2,000,000	0.00 Client	Sell
15:53:12	R208	On 07/05/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:19:09	R208	On 07/05/2020			Bond Future	1	12,300,000	0.00 Member	Buy
16:19:09	R208	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Sell
17:01:25	R208	On 07/05/2020			Bond Future	1	3,800,000	0.00 Client	Sell
17:01:25	R208	On 07/05/2020			Bond Future	1	3,800,000	0.00 Member	Sell
17:01:25	R208	On 07/05/2020			Bond Future	1	3,800,000	0.00 Member	Buy
17:01:26	R208	On 07/05/2020			Bond Future	1	5,000,000	0.00 Client	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Buy
17:01:26	R208	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Buy
17:01:26	R208	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Buy
17:01:26	R208	On 07/05/2020			Bond Future	1	1,600,000	0.00 Client	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
17:01:26	R208	On 07/05/2020			Bond Future	1	400,000	0.00 Client	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	700,000	0.00 Member	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	1,600,000	0.00 Member	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	300,000	0.00 Client	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	700,000	0.00 Client	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	5,000,000	0.00 Member	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	400,000	0.00 Member	Buy
17:01:26	R208	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
17:01:26	R208	On 07/05/2020			Bond Future	1	300,000	0.00 Member	Buy
Total for R208 Bond Future						26	57,200,000	0.00	
10:36:23	R213	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
10:36:23	R213	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						2	3,800,000	0.00	
12:49:54	R214	On 07/05/2020			Bond Future	1	123,300,000	0.00 Member	Sell
12:49:54	R214	On 07/05/2020			Bond Future	1	8,600,000	0.00 Member	Buy
12:52:38	R214	On 07/05/2020			Bond Future	1	80,700,000	0.00 Member	Buy
12:52:38	R214	On 07/05/2020			Bond Future	1	34,000,000	0.00 Member	Buy
12:52:38	R214	On 07/05/2020			Bond Future	1	8,600,000	0.00 Client	Buy
12:52:38	R214	On 07/05/2020			Bond Future	1	80,700,000	0.00 Client	Buy
12:52:38	R214	On 07/05/2020			Bond Future	1	34,000,000	0.00 Client	Buy
12:52:38	R214	On 07/05/2020			Bond Future	1	80,700,000	0.00 Member	Sell
12:52:38	R214	On 07/05/2020			Bond Future	1	34,000,000	0.00 Member	Sell
12:52:38	R214	On 07/05/2020			Bond Future	1	8,600,000	0.00 Member	Sell
Total for R214 Bond Future						10	493,200,000	0.00	
Grand Total for all Instruments						211	8,166,260,000	0.00	