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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/05/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:54:55	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Sell
11:54:55	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
12:44:22	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
12:44:22	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
12:44:22	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
12:44:22	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
12:44:22	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					7	80,000	0.00	
15:45:55	I2025	On 06/08/2020		Bond Future	1	700,000	0.00 Member	Sell
15:45:55	I2025	On 06/08/2020		Bond Future	1	210,800,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020		Bond Future	1	2,700,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020		Bond Future	1	34,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	26,100,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	12,900,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	22,300,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	18,300,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	18,300,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	18,300,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,800,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	9,100,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	22,300,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	12,100,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	12,100,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	12,100,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	26,100,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	26,100,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	34,800,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,100,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	8,000,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	3,800,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,800,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	5,600,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,300,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	22,300,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,300,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	9,100,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	5,600,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	34,800,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,000,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,300,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,100,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,000,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	11,000,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	5,600,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,800,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,700,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	9,100,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Buy
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,100,000	0.00 Client	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Sell
16:42:15	I2025	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,700,000	0.00 Client	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:42:16	I2025	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
16:42:16	I2025	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
Total for I2025 Bond Future						70	843,200,000	0.00	
9:43:40	I2033	On 06/08/2020			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:43:40	I2033	On 06/08/2020		Bond Future	1	30,000,000	0.00 Member	Sell
10:26:50	I2033	On 06/08/2020		Bond Future	1	30,000,000	0.00 Client	Buy
10:26:50	I2033	On 06/08/2020		Bond Future	1	30,000,000	0.00 Member	Sell
Total for I2033 Bond Future					4	120,000,000	0.00	
13:24:59	R186	On 06/08/2020		Bond Future	1	15,000,000	0.00 Member	Buy
13:24:59	R186	On 06/08/2020		Bond Future	1	15,000,000	0.00 Member	Sell
15:50:30	R186	On 06/08/2020		Bond Future	1	15,000,000	0.00 Member	Buy
15:50:30	R186	On 06/08/2020		Bond Future	1	15,000,000	0.00 Client	Sell
Total for R186 Bond Future					4	60,000,000	0.00	
12:25:58	R2030	On 06/08/2020		Bond Future	1	200,000	0.00 Member	Buy
12:25:58	R2030	On 06/08/2020		Bond Future	1	94,100,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020		Bond Future	1	500,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020		Bond Future	1	16,200,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	19,600,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020		Bond Future	1	2,300,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	2,200,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020		Bond Future	1	16,200,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020		Bond Future	1	200,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	1,500,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	3,200,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	2,300,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	5,900,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	5,200,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020		Bond Future	1	5,200,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	1,500,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	700,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	500,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	5,900,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	3,200,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020		Bond Future	1	2,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	22,100,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	22,100,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	19,600,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	19,600,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	16,200,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	14,500,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	14,500,000	0.00 Member	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	14,500,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
13:20:37	R2030	On 06/08/2020			Bond Future	1	5,200,000	0.00 Client	Buy
13:20:37	R2030	On 06/08/2020			Bond Future	1	22,100,000	0.00 Client	Buy
Total for R2030 Bond Future						40	376,400,000	0.00	
13:41:22	R2032	On 06/08/2020			Bond Future	1	48,700,000	0.00 Member	Buy
13:41:22	R2032	On 06/08/2020			Bond Future	1	59,000,000	0.00 Member	Sell
15:46:42	R2032	On 06/08/2020			Bond Future	1	48,700,000	0.00 Member	Sell
15:46:42	R2032	On 06/08/2020			Bond Future	1	10,300,000	0.00 Member	Sell
15:46:42	R2032	On 06/08/2020			Bond Future	1	48,700,000	0.00 Client	Buy
15:46:42	R2032	On 06/08/2020			Bond Future	1	10,300,000	0.00 Client	Buy
15:46:42	R2032	On 06/08/2020			Bond Future	1	10,300,000	0.00 Member	Buy
Total for R2032 Bond Future						7	236,000,000	0.00	
13:41:22	R2035	On 06/08/2020			Bond Future	1	46,000,000	0.00 Member	Buy
13:41:22	R2035	On 06/08/2020			Bond Future	1	55,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:33	R2035	On 06/08/2020			Bond Future	1	9,800,000	0.00 Member	Sell
15:43:33	R2035	On 06/08/2020			Bond Future	1	9,800,000	0.00 Client	Buy
15:43:33	R2035	On 06/08/2020			Bond Future	1	9,800,000	0.00 Member	Buy
15:43:33	R2035	On 06/08/2020			Bond Future	1	46,000,000	0.00 Client	Buy
15:43:33	R2035	On 06/08/2020			Bond Future	1	46,000,000	0.00 Member	Sell
16:38:57	R2035	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Sell
16:38:57	R2035	On 06/08/2020			Bond Future	1	7,400,000	0.00 Member	Buy
16:44:21	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
16:44:21	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
16:44:21	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
16:44:21	R2035	On 06/08/2020			Bond Future	1	5,700,000	0.00 Client	Sell
16:44:21	R2035	On 06/08/2020			Bond Future	1	5,700,000	0.00 Member	Buy
Total for R2035 Bond Future						14	252,800,000	0.00	
12:25:58	R2040	On 06/08/2020			Bond Future	1	17,600,000	0.00 Member	Sell
12:25:58	R2040	On 06/08/2020			Bond Future	1	21,100,000	0.00 Member	Buy
13:25:42	R2040	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Buy
13:25:42	R2040	On 06/08/2020			Bond Future	1	17,600,000	0.00 Client	Sell
13:25:42	R2040	On 06/08/2020			Bond Future	1	17,600,000	0.00 Member	Buy
13:25:42	R2040	On 06/08/2020			Bond Future	1	3,500,000	0.00 Client	Sell
13:25:42	R2040	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R2040 Bond Future						7	84,400,000	0.00	
12:25:58	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
12:25:58	R2044	On 06/08/2020			Bond Future	1	81,700,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	5,900,000	0.00 Client	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	22,100,000	0.00 Member	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	22,100,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	22,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	6,700,000	0.00 Client	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	16,300,000	0.00 Client	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	2,500,000	0.00 Client	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	5,900,000	0.00 Member	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	2,500,000	0.00 Member	Sell
13:28:25	R2044	On 06/08/2020			Bond Future	1	16,300,000	0.00 Member	Buy
13:28:25	R2044	On 06/08/2020			Bond Future	1	16,300,000	0.00 Member	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
13:28:26	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
13:28:26	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
13:28:26	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
13:28:26	R2044	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
16:23:08	R2044	On 06/08/2020			Bond Future	1	36,900,000	0.00 Client	Sell
16:23:08	R2044	On 06/08/2020			Bond Future	1	36,900,000	0.00 Member	Buy
16:38:57	R2044	On 06/08/2020			Bond Future	1	14,900,000	0.00 Member	Sell
16:38:57	R2044	On 06/08/2020			Bond Future	1	14,900,000	0.00 Member	Buy
16:43:29	R2044	On 06/08/2020			Bond Future	1	14,900,000	0.00 Member	Buy
16:43:29	R2044	On 06/08/2020			Bond Future	1	14,900,000	0.00 Client	Sell
Total for R2044 Bond Future						37	460,200,000	0.00	
16:23:08	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
16:23:08	R2048	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						2	1,200,000	0.00	
11:57:16	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
11:57:16	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
16:04:00	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
16:04:00	R208	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy
Total for R208 Bond Future						4	2,800,000	0.00	
13:31:37	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
13:31:37	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
16:04:30	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
16:04:30	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R212 Bond Future						4	12,400,000	0.00	
Grand Total for all Instruments						200	2,449,480,000	0.00	