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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/05/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:52:15	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
10:52:15	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
11:09:45	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:09:45	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
12:23:46	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Member	Buy
12:23:46	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Member	Sell
12:54:22	R186	On 06/08/2020		Bond Future	1	23,600,000	0.00 Member	Sell
12:54:22	R186	On 06/08/2020		Bond Future	1	23,600,000	0.00 Member	Buy
12:54:22	R186	On 06/08/2020		Bond Future	1	23,600,000	0.00 Member	Buy
12:54:22	R186	On 06/08/2020		Bond Future	1	23,600,000	0.00 Member	Sell
12:57:34	R186	On 06/08/2020		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:57:34	R186	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Buy
13:14:29	R186	On 06/08/2020			Bond Future	1	175,000,000	0.00 Member	Sell
13:14:29	R186	On 06/08/2020			Bond Future	1	400,000,000	0.00 Member	Buy
15:07:05	R186	On 06/08/2020			Bond Future	1	23,600,000	0.00 Member	Sell
15:07:05	R186	On 06/08/2020			Bond Future	1	23,600,000	0.00 Client	Buy
15:07:27	R186	On 06/08/2020			Bond Future	1	23,600,000	0.00 Client	Sell
15:07:27	R186	On 06/08/2020			Bond Future	1	23,600,000	0.00 Member	Buy
17:14:27	R186	On 06/08/2020			Bond Future	1	175,000,000	0.00 Client	Sell
17:14:27	R186	On 06/08/2020			Bond Future	1	225,000,000	0.00 Client	Sell
17:14:27	R186	On 06/08/2020			Bond Future	1	225,000,000	0.00 Member	Buy
17:14:27	R186	On 06/08/2020			Bond Future	1	225,000,000	0.00 Member	Sell
17:14:27	R186	On 06/08/2020			Bond Future	1	175,000,000	0.00 Member	Buy
Total for R186 Bond Future						19	1,828,800,000	0.00	
12:49:09	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Sell
12:49:09	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Buy
12:51:04	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Buy
12:51:04	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Sell
13:36:06	R2030	On 06/08/2020			Bond Future	1	31,200,000	0.00 Member	Sell
13:36:06	R2030	On 06/08/2020			Bond Future	1	415,100,000	0.00 Member	Buy
15:00:46	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Client	Buy
15:00:46	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Sell
15:01:17	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Member	Buy
15:01:17	R2030	On 06/08/2020			Bond Future	1	55,400,000	0.00 Client	Sell
15:36:25	R2030	On 06/08/2020			Bond Future	1	88,200,000	0.00 Member	Buy
15:36:25	R2030	On 06/08/2020			Bond Future	1	88,200,000	0.00 Client	Sell
15:36:25	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Client	Sell
15:36:25	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Member	Sell
15:36:25	R2030	On 06/08/2020			Bond Future	1	84,600,000	0.00 Client	Sell
15:36:25	R2030	On 06/08/2020			Bond Future	1	88,200,000	0.00 Member	Sell
15:36:25	R2030	On 06/08/2020			Bond Future	1	84,600,000	0.00 Member	Buy
15:36:25	R2030	On 06/08/2020			Bond Future	1	124,900,000	0.00 Member	Buy
15:36:25	R2030	On 06/08/2020			Bond Future	1	84,600,000	0.00 Member	Sell
15:36:26	R2030	On 06/08/2020			Bond Future	1	44,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:36:26	R2030	On 06/08/2020			Bond Future	1	42,200,000	0.00 Member	Buy
15:36:26	R2030	On 06/08/2020			Bond Future	1	42,200,000	0.00 Client	Sell
15:36:26	R2030	On 06/08/2020			Bond Future	1	31,200,000	0.00 Member	Buy
15:36:26	R2030	On 06/08/2020			Bond Future	1	44,000,000	0.00 Member	Sell
15:36:26	R2030	On 06/08/2020			Bond Future	1	42,200,000	0.00 Member	Sell
15:36:26	R2030	On 06/08/2020			Bond Future	1	31,200,000	0.00 Client	Sell
15:36:26	R2030	On 06/08/2020			Bond Future	1	44,000,000	0.00 Member	Buy
15:51:33	R2030	On 06/08/2020			Bond Future	1	47,000,000	0.00 Member	Sell
15:51:33	R2030	On 06/08/2020			Bond Future	1	47,000,000	0.00 Client	Buy
Total for R2030 Bond Future						29	2,197,600,000	0.00	
12:51:04	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Sell
12:51:04	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Buy
12:53:24	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Buy
12:53:24	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Sell
15:02:00	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Buy
15:02:00	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Client	Sell
15:02:42	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Client	Buy
15:02:42	R2032	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Sell
17:09:53	R2032	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:09:53	R2032	On 06/08/2020			Bond Future	1	159,000,000	0.00 Member	Buy
17:44:55	R2032	On 06/08/2020			Bond Future	1	50,800,000	0.00 Client	Sell
17:44:55	R2032	On 06/08/2020			Bond Future	1	50,800,000	0.00 Member	Buy
17:44:55	R2032	On 06/08/2020			Bond Future	1	28,600,000	0.00 Member	Buy
17:44:55	R2032	On 06/08/2020			Bond Future	1	28,600,000	0.00 Client	Sell
17:44:55	R2032	On 06/08/2020			Bond Future	1	28,600,000	0.00 Member	Sell
17:44:55	R2032	On 06/08/2020			Bond Future	1	50,800,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	4,400,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	15,900,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	4,100,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	4,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	2,300,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	7,700,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	15,900,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	15,900,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	4,400,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	8,600,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	7,700,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	5,300,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	10,100,000	0.00 Member	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	8,600,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	3,700,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	3,700,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	10,100,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	10,100,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	8,600,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Buy
17:44:56	R2032	On 06/08/2020			Bond Future	1	15,800,000	0.00 Client	Sell
17:44:56	R2032	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2032 Bond Future						48	771,200,000	0.00	
13:14:29	R2035	On 06/08/2020			Bond Future	1	152,000,000	0.00 Member	Buy
13:14:29	R2035	On 06/08/2020			Bond Future	1	349,000,000	0.00 Member	Sell
13:36:06	R2035	On 06/08/2020			Bond Future	1	28,900,000	0.00 Member	Buy
13:36:06	R2035	On 06/08/2020			Bond Future	1	384,900,000	0.00 Member	Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	115,800,000	0.00 Member	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	81,800,000	0.00 Member	Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	81,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	115,800,000	0.00 Client	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	115,800,000	0.00 Member	Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	40,800,000	0.00 Member	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	39,100,000	0.00 Member	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	39,100,000	0.00 Client	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	81,800,000	0.00 Client	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	40,800,000	0.00 Client	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	78,500,000	0.00 Client	Buy
15:37:23	R2035	On 06/08/2020			Bond Future	1	40,800,000	0.00 Member	Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	39,100,000	0.00 Member	Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	78,500,000	0.00 Member	Sell
15:37:23	R2035	On 06/08/2020			Bond Future	1	78,500,000	0.00 Member	Buy
15:37:24	R2035	On 06/08/2020			Bond Future	1	28,900,000	0.00 Client	Buy
15:37:24	R2035	On 06/08/2020			Bond Future	1	28,900,000	0.00 Member	Sell
17:09:53	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:09:53	R2035	On 06/08/2020			Bond Future	1	152,200,000	0.00 Member	Sell
17:15:50	R2035	On 06/08/2020			Bond Future	1	197,000,000	0.00 Member	Sell
17:15:50	R2035	On 06/08/2020			Bond Future	1	152,000,000	0.00 Member	Sell
17:15:50	R2035	On 06/08/2020			Bond Future	1	197,000,000	0.00 Member	Buy
17:15:50	R2035	On 06/08/2020			Bond Future	1	197,000,000	0.00 Client	Buy
17:15:50	R2035	On 06/08/2020			Bond Future	1	152,000,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	5,100,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	4,200,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	7,400,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	8,200,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	27,300,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	15,300,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	7,400,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	3,900,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	3,900,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	15,200,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	48,400,000	0.00 Member	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	7,400,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	15,300,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	15,300,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	3,900,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	48,400,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	9,700,000	0.00 Client	Buy
17:45:51	R2035	On 06/08/2020			Bond Future	1	8,200,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	48,400,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	27,300,000	0.00 Member	Sell
17:45:51	R2035	On 06/08/2020			Bond Future	1	27,300,000	0.00 Client	Buy

Total for R2035 Bond Future **66** **3,544,400,000** **0.00**

12:54:22	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Member	Sell
12:54:22	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Member	Buy
12:54:22	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Member	Buy
12:54:22	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Member	Sell
15:03:16	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Member	Buy
15:03:16	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Client	Sell
15:03:52	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Member	Sell
15:03:52	R2037	On 06/08/2020			Bond Future	1	36,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						8	292,000,000	0.00	
12:54:22	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
12:54:22	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
12:54:22	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
12:54:22	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
15:04:43	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
15:04:43	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
15:05:07	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
15:05:07	R2044	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
Total for R2044 Bond Future						8	1,600,000	0.00	
12:09:35	R2048	On 06/08/2020			Bond Future	1	6,000,000	0.00 Member	Buy
12:09:35	R2048	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Buy
12:09:35	R2048	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Sell
12:14:29	R2048	On 06/08/2020			Bond Future	1	8,000,000	0.00 Member	Sell
12:54:22	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
12:54:22	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
12:54:22	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
12:54:22	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
15:05:46	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
15:05:46	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
15:06:11	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
15:06:11	R2048	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Sell
17:07:20	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
17:07:20	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:07:20	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:07:20	R2048	On 06/08/2020			Bond Future	1	6,000,000	0.00 Member	Sell
17:07:20	R2048	On 06/08/2020			Bond Future	1	6,000,000	0.00 Client	Buy
Total for R2048 Bond Future						17	65,600,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:54:22	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Member	Sell
12:54:22	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Member	Buy
12:54:22	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Member	Sell
12:54:22	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Member	Buy
15:07:54	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Member	Sell
15:07:54	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Client	Buy
15:08:14	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Member	Buy
15:08:14	R214	On 06/08/2020		Bond Future	1	16,100,000	0.00 Client	Sell
Total for R214 Bond Future					8	128,800,000	0.00	
Grand Total for all Instruments					207	8,830,040,000	0.00	