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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:13	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:47:13	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
12:22:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Sell
12:22:36	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
16:28:01	GOVI	On 06/08/2020		GOVI	1	100,000	0.00 Member	Buy
16:28:01	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Sell
16:33:16	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Buy
16:33:16	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Client	Sell
16:33:16	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Client	Sell
16:33:16	GOVI	On 06/08/2020		GOVI	1	40,000	0.00 Client	Sell
16:33:16	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Buy
16:33:16	GOVI	On 06/08/2020		GOVI	1	40,000	0.00 Member	Buy
16:33:16	GOVI	On 06/08/2020		GOVI	1	40,000	0.00 Member	Sell
16:33:16	GOVI	On 06/08/2020		GOVI	1	30,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI					14	440,000	0.00	
11:21:30	R186	On 06/08/2020		Bond Future	1	23,500,000	0.00 Member	Buy
11:21:30	R186	On 06/08/2020		Bond Future	1	6,500,000	0.00 Member	Sell
11:47:51	R186	On 06/08/2020		Bond Future	1	6,500,000	0.00 Client	Sell
11:47:51	R186	On 06/08/2020		Bond Future	1	17,000,000	0.00 Member	Sell
11:47:51	R186	On 06/08/2020		Bond Future	1	6,500,000	0.00 Member	Buy
11:47:51	R186	On 06/08/2020		Bond Future	1	17,000,000	0.00 Member	Buy
11:47:51	R186	On 06/08/2020		Bond Future	1	17,000,000	0.00 Client	Sell
12:39:14	R186	On 06/08/2020		Bond Future	1	13,000,000	0.00 Member	Buy
12:39:14	R186	On 06/08/2020		Bond Future	1	3,600,000	0.00 Member	Sell
13:49:21	R186	On 06/08/2020		Bond Future	1	9,400,000	0.00 Member	Sell
13:49:21	R186	On 06/08/2020		Bond Future	1	3,600,000	0.00 Member	Buy
13:49:21	R186	On 06/08/2020		Bond Future	1	3,600,000	0.00 Client	Sell
13:49:21	R186	On 06/08/2020		Bond Future	1	9,400,000	0.00 Member	Buy
13:49:21	R186	On 06/08/2020		Bond Future	1	9,400,000	0.00 Client	Sell
Total for R186 Bond Future					14	146,000,000	0.00	
12:36:51	R2023	On 06/08/2020		Bond Future	1	5,300,000	0.00 Member	Buy
12:36:51	R2023	On 06/08/2020		Bond Future	1	5,300,000	0.00 Member	Sell
Total for R2023 Bond Future					2	10,600,000	0.00	
9:49:17	R2030	On 06/08/2020		Bond Future	1	4,000,000	0.00 Member	Sell
9:49:17	R2030	On 06/08/2020		Bond Future	1	4,000,000	0.00 Member	Buy
13:06:08	R2030	On 06/08/2020		Bond Future	1	17,000,000	0.00 Member	Buy
13:06:08	R2030	On 06/08/2020		Bond Future	1	125,600,000	0.00 Member	Sell
13:39:06	R2030	On 06/08/2020		Bond Future	1	8,900,000	0.00 Client	Buy
13:39:06	R2030	On 06/08/2020		Bond Future	1	4,500,000	0.00 Member	Buy
13:39:06	R2030	On 06/08/2020		Bond Future	1	8,900,000	0.00 Member	Buy
13:39:06	R2030	On 06/08/2020		Bond Future	1	3,600,000	0.00 Member	Buy
13:39:06	R2030	On 06/08/2020		Bond Future	1	4,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:39:06	R2030	On 06/08/2020			Bond Future	1	4,500,000	0.00 Client	Buy
13:39:06	R2030	On 06/08/2020			Bond Future	1	8,900,000	0.00 Member	Sell
13:39:06	R2030	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Buy
13:39:06	R2030	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	9,700,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	48,600,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	48,600,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	6,700,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	9,500,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	17,000,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	3,500,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	9,700,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	17,000,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	8,100,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	8,100,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	1,900,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	9,500,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	8,100,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	3,500,000	0.00 Member	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	1,900,000	0.00 Client	Buy
13:39:07	R2030	On 06/08/2020			Bond Future	1	6,700,000	0.00 Member	Sell
13:39:07	R2030	On 06/08/2020			Bond Future	1	48,600,000	0.00 Client	Buy
13:47:09	R2030	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
13:47:09	R2030	On 06/08/2020			Bond Future	1	8,700,000	0.00 Member	Buy
13:54:50	R2030	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
13:54:50	R2030	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
13:54:50	R2030	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
13:54:50	R2030	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Sell
13:54:50	R2030	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:34:29	R2030	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
15:34:29	R2030	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Sell
17:37:01	R2030	On 06/08/2020			Bond Future	1	150,700,000	0.00 Member	Buy
17:37:01	R2030	On 06/08/2020			Bond Future	1	62,400,000	0.00 Member	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:47:09	R2030	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Buy
17:47:09	R2030	On 06/08/2020			Bond Future	1	6,300,000	0.00 Member	Buy
17:47:09	R2030	On 06/08/2020			Bond Future	1	3,800,000	0.00 Client	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Client	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Buy
17:47:09	R2030	On 06/08/2020			Bond Future	1	73,300,000	0.00 Member	Buy
17:47:09	R2030	On 06/08/2020			Bond Future	1	62,400,000	0.00 Member	Buy
17:47:09	R2030	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	73,300,000	0.00 Member	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	62,400,000	0.00 Client	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	6,300,000	0.00 Client	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	6,300,000	0.00 Member	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	73,300,000	0.00 Client	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	3,800,000	0.00 Member	Sell
17:47:09	R2030	On 06/08/2020			Bond Future	1	2,800,000	0.00 Member	Sell
Total for R2030 Bond Future						73	1,156,000,000	0.00	
13:47:09	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
13:47:09	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
13:55:11	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:55:11	R2032	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
Total for R2032 Bond Future						4	2,800,000	0.00	
12:39:14	R2037	On 06/08/2020			Bond Future	1	12,200,000	0.00 Member	Buy
12:39:14	R2037	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
13:03:52	R2037	On 06/08/2020			Bond Future	1	7,000,000	0.00 Member	Buy
13:03:52	R2037	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
13:50:10	R2037	On 06/08/2020			Bond Future	1	5,800,000	0.00 Member	Sell
13:50:10	R2037	On 06/08/2020			Bond Future	1	5,800,000	0.00 Member	Buy
13:50:10	R2037	On 06/08/2020			Bond Future	1	5,800,000	0.00 Client	Sell
13:50:10	R2037	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Sell
13:50:10	R2037	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
14:00:12	R2037	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:00:12	R2037	On 06/08/2020			Bond Future	1	10,200,000	0.00 Member	Buy
14:00:12	R2037	On 06/08/2020			Bond Future	1	10,200,000	0.00 Member	Sell
14:00:12	R2037	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
14:00:12	R2037	On 06/08/2020			Bond Future	1	10,200,000	0.00 Client	Sell
Total for R2037 Bond Future						14	76,800,000	0.00	
11:07:16	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Sell
11:07:16	R2040	On 06/08/2020			Bond Future	1	3,900,000	0.00 Member	Buy
12:39:14	R2040	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
12:39:14	R2040	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
12:39:27	R2040	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Sell
12:39:27	R2040	On 06/08/2020			Bond Future	1	2,400,000	0.00 Client	Sell
12:39:27	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Client	Sell
12:39:27	R2040	On 06/08/2020			Bond Future	1	2,400,000	0.00 Member	Buy
12:39:27	R2040	On 06/08/2020			Bond Future	1	1,500,000	0.00 Member	Buy
13:54:11	R2040	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Sell
13:54:11	R2040	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
13:54:11	R2040	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
13:54:11	R2040	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:11	R2040	On 06/08/2020		Bond Future	1	1,400,000	0.00 Client	Sell
Total for R2040 Bond Future					14	24,400,000	0.00	
Grand Total for all Instruments					135	1,417,040,000	0.00	