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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:51:29	GOVI	On 04/02/2021		GOVI	1	4,300,000	0.00 Member	Sell
12:51:29	GOVI	On 05/11/2020		GOVI	1	4,300,000	0.00 Member	Buy
12:51:29	GOVI	On 05/11/2020		GOVI	1	4,300,000	0.00 Member	Sell
12:51:29	GOVI	On 04/02/2021		GOVI	1	4,300,000	0.00 Member	Buy
Total for GOVI GOVI					4	17,200,000	0.00	
16:30:00	I2025	On 05/11/2020		Bond Future	1	70,000,000	0.00 Member	Sell
16:30:00	I2025	On 05/11/2020		Bond Future	1	70,000,000	0.00 Member	Buy
17:14:34	I2025	On 05/11/2020		Bond Future	1	70,000,000	0.00 Client	Buy
17:14:34	I2025	On 05/11/2020		Bond Future	1	70,000,000	0.00 Member	Sell
Total for I2025 Bond Future					4	280,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:27:23	R186	On 05/11/2020			Bond Future	1	4,000,000	0.00 Member	Buy
10:17:35	R186	On 05/11/2020			Bond Future	1	4,000,000	0.00 Client	Sell
12:51:15	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:53:35	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
12:54:54	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
12:54:54	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
13:37:39	R186	On 04/02/2021			Bond Future	1	18,100,000	0.00 Member	Sell
13:37:39	R186	On 05/11/2020			Bond Future	1	18,100,000	0.00 Member	Buy
13:37:39	R186	On 05/11/2020			Bond Future	1	18,100,000	0.00 Client	Sell
13:37:39	R186	On 04/02/2021			Bond Future	1	18,100,000	0.00 Client	Buy
14:09:38	R186	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Buy
14:09:38	R186	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
15:04:21	R186	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
15:04:21	R186	On 05/11/2020			Bond Future	1	5,500,000	0.00 Client	Buy
15:21:52	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
15:21:52	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
15:28:40	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
15:28:40	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Sell
Total for R186 Bond Future						18	123,600,000	0.00	
13:26:56	R197	On 04/02/2021			Bond Future	1	140,000,000	0.00 Member	Buy
13:26:56	R197	On 05/11/2020			Bond Future	1	140,000,000	0.00 Member	Sell
13:26:56	R197	On 05/11/2020			Bond Future	1	140,000,000	0.00 Client	Buy
13:26:56	R197	On 04/02/2021			Bond Future	1	140,000,000	0.00 Client	Sell
Total for R197 Bond Future						4	560,000,000	0.00	
13:37:39	R2023	On 04/02/2021			Bond Future	1	337,000,000	0.00 Member	Sell
13:37:39	R2023	On 05/11/2020			Bond Future	1	337,000,000	0.00 Member	Buy
13:37:39	R2023	On 04/02/2021			Bond Future	1	337,000,000	0.00 Client	Buy
13:37:39	R2023	On 05/11/2020			Bond Future	1	337,000,000	0.00 Client	Sell
17:15:30	R2023	On 05/11/2020			Bond Future	1	16,100,000	0.00 Member	Buy
17:39:45	R2023	On 05/11/2020			Bond Future	1	16,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						6	1,380,200,000	0.00	
13:09:53	R2030	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
16:19:35	R2030	On 05/11/2020			Bond Future	1	5,500,000	0.00 Client	Buy
Total for R2030 Bond Future						2	11,000,000	0.00	
14:05:01	R2035	On 05/11/2020			Bond Future	1	235,000,000	0.00 Member	Buy
14:47:31	R2035	On 05/11/2020			Bond Future	1	235,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	470,000,000	0.00	
15:46:24	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Buy
15:46:24	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Sell
17:01:36	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Member	Buy
17:01:36	R2048	On 05/11/2020			Bond Future	1	3,000,000	0.00 Client	Sell
Total for R2048 Bond Future						4	12,000,000	0.00	
17:15:30	R209	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:27:44	R209	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future						2	2,200,000	0.00	
16:30:00	R210	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Sell
16:40:53	R210	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Buy
17:19:33	R210	On 05/11/2020			Bond Future	1	73,000,000	0.00 Member	Sell
17:19:33	R210	On 05/11/2020			Bond Future	1	73,000,000	0.00 Client	Buy
Total for R210 Bond Future						4	292,000,000	0.00	
13:26:56	R212	On 04/02/2021			Bond Future	1	152,600,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:26:56	R212	On 05/11/2020		Bond Future	1	152,600,000	0.00 Member	Sell
13:26:56	R212	On 05/11/2020		Bond Future	1	152,600,000	0.00 Client	Buy
13:26:56	R212	On 04/02/2021		Bond Future	1	152,600,000	0.00 Client	Sell
Total for R212 Bond Future					4	610,400,000	0.00	
Grand Total for all Instruments					54	3,758,600,000	0.00	