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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:50:51	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
12:50:51	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
15:14:05	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
15:14:05	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
16:27:28	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
16:27:28	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Buy
Total for GOVI GOVI					6	60,000	0.00	
8:59:24	I2025	On 05/11/2020		Bond Future	1	200,000	0.00 Member	Buy
8:59:24	I2025	On 05/11/2020		Bond Future	1	200,000	0.00 Member	Sell
12:08:04	I2025	On 05/11/2020		Bond Future	1	200,000	0.00 Client	Buy
12:08:04	I2025	On 05/11/2020		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						4	800,000	0.00	
9:08:40	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
9:08:40	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
9:43:51	R186	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
11:38:59	R186	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Sell
11:38:59	R186	On 05/11/2020			Bond Future	1	5,000,000	0.00 Member	Buy
11:39:25	R186	On 05/11/2020			Bond Future	1	5,300,000	0.00 Client	Buy
12:06:49	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
12:06:49	R186	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Buy
12:45:05	R186	On 05/11/2020			Bond Future	1	10,500,000	0.00 Member	Sell
12:45:05	R186	On 05/11/2020			Bond Future	1	10,500,000	0.00 Member	Buy
14:24:49	R186	On 05/11/2020			Bond Future	1	10,500,000	0.00 Member	Buy
14:24:49	R186	On 05/11/2020			Bond Future	1	10,500,000	0.00 Client	Sell
Total for R186 Bond Future						12	67,000,000	0.00	
9:08:40	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
9:08:40	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
12:07:29	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Buy
12:07:29	R2030	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:49:53	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
16:49:53	R2030	On 04/02/2021			Bond Future	1	440,000,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	416,000,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Member	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	416,000,000	0.00 Member	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	1,300,000	0.00 Client	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	416,000,000	0.00 Client	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	5,000,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	800,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	16,100,000	0.00 Member	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	16,100,000	0.00 Member	Buy
17:19:52	R2030	On 04/02/2021			Bond Future	1	16,100,000	0.00 Client	Sell
17:19:52	R2030	On 04/02/2021			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R2030 Bond Future						23	1,765,200,000	0.00	
13:20:08	R2035	On 05/11/2020			Bond Future	1	50,100,000	0.00 Member	Buy
13:20:08	R2035	On 05/11/2020			Bond Future	1	50,100,000	0.00 Member	Sell
Total for R2035 Bond Future						2	100,200,000	0.00	
11:06:45	R2037	On 05/11/2020			Bond Future	1	745,000,000	0.00 Member	Buy
11:06:45	R2037	On 05/11/2020			Bond Future	1	745,000,000	0.00 Client	Sell
13:20:08	R2037	On 05/11/2020			Bond Future	1	51,300,000	0.00 Member	Buy
13:20:08	R2037	On 05/11/2020			Bond Future	1	51,300,000	0.00 Member	Sell
Total for R2037 Bond Future						4	1,592,600,000	0.00	
13:51:03	R2040	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Buy
13:51:03	R2040	On 04/02/2021			Bond Future	1	6,500,000	0.00 Member	Sell
14:52:13	R2040	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Buy
14:52:13	R2040	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Sell
14:56:30	R2040	On 04/02/2021			Bond Future	1	10,800,000	0.00 Client	Buy
14:56:30	R2040	On 04/02/2021			Bond Future	1	10,800,000	0.00 Member	Sell
16:47:30	R2040	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Sell
16:47:30	R2040	On 04/02/2021			Bond Future	1	2,000,000	0.00 Client	Buy
16:47:30	R2040	On 04/02/2021			Bond Future	1	4,500,000	0.00 Member	Sell
16:47:30	R2040	On 04/02/2021			Bond Future	1	4,500,000	0.00 Client	Buy
16:47:30	R2040	On 04/02/2021			Bond Future	1	2,000,000	0.00 Member	Buy
16:49:53	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:53	R2040	On 04/02/2021			Bond Future	1	500,000,000	0.00 Member	Sell
17:17:05	R2040	On 04/02/2021			Bond Future	1	5,700,000	0.00 Client	Buy
17:17:05	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Buy
17:17:05	R2040	On 04/02/2021			Bond Future	1	5,700,000	0.00 Member	Sell
17:17:05	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
17:17:05	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
17:17:05	R2040	On 04/02/2021			Bond Future	1	5,700,000	0.00 Member	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	472,800,000	0.00 Client	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	472,800,000	0.00 Member	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	18,300,000	0.00 Client	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	18,300,000	0.00 Member	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	18,300,000	0.00 Member	Sell
17:17:06	R2040	On 04/02/2021			Bond Future	1	1,400,000	0.00 Member	Sell
17:17:06	R2040	On 04/02/2021			Bond Future	1	1,400,000	0.00 Client	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	472,800,000	0.00 Member	Sell
17:17:06	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Client	Buy
17:17:06	R2040	On 04/02/2021			Bond Future	1	900,000	0.00 Member	Sell
Total for R2040 Bond Future						30	2,069,200,000	0.00	
12:45:05	R2044	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
12:45:05	R2044	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
14:25:20	R2044	On 05/11/2020			Bond Future	1	15,000,000	0.00 Client	Buy
14:25:20	R2044	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2044 Bond Future						4	60,000,000	0.00	
11:41:30	R212	On 05/11/2020			Bond Future	1	25,000,000	0.00 Member	Sell
11:58:17	R212	On 05/11/2020			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	50,000,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					87	5,705,060,000		0.00
