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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:26:19	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Buy
12:26:19	GOVI	On 07/05/2020		GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:45:45	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Buy
9:45:45	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Sell
10:27:58	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Sell
10:27:58	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Client	Buy
11:14:08	R186	On 07/05/2020		Bond Future	1	3,800,000	0.00 Member	Sell
11:14:08	R186	On 07/05/2020		Bond Future	1	3,800,000	0.00 Client	Buy
12:52:05	R186	On 07/05/2020		Bond Future	1	29,800,000	0.00 Member	Buy
12:52:05	R186	On 07/05/2020		Bond Future	1	62,900,000	0.00 Member	Sell
14:33:09	R186	On 07/05/2020		Bond Future	1	6,100,000	0.00 Member	Sell





Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:21:04	R197	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
15:21:04	R197	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
15:21:04	R197	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Sell
15:21:04	R197	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
15:21:04	R197	On 07/05/2020			Bond Future	1	900,000	0.00 Member	Buy
<b>Total for R197 Bond Future</b>						<b>19</b>	<b>19,600,000</b>	<b>0.00</b>	
17:22:55	R202	On 07/05/2020			Bond Future	1	1,900,000	0.00 Member	Buy
17:22:55	R202	On 07/05/2020			Bond Future	1	1,900,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>3,800,000</b>	<b>0.00</b>	
10:35:33	R2023	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Sell
10:35:33	R2023	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Buy
12:07:21	R2023	On 06/08/2020			Bond Future	1	10,000,000	0.00 Member	Sell
12:07:21	R2023	On 07/05/2020			Bond Future	1	10,000,000	0.00 Member	Buy
12:07:21	R2023	On 07/05/2020			Bond Future	1	10,000,000	0.00 Client	Sell
12:07:21	R2023	On 06/08/2020			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>6</b>	<b>60,000,000</b>	<b>0.00</b>	
8:55:34	R2030	On 07/05/2020			Bond Future	1	15,000,000	0.00 Member	Sell
8:55:34	R2030	On 07/05/2020			Bond Future	1	15,000,000	0.00 Client	Buy
9:16:20	R2030	On 07/05/2020			Bond Future	1	24,000,000	0.00 Member	Sell
9:16:20	R2030	On 07/05/2020			Bond Future	1	24,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>78,000,000</b>	<b>0.00</b>	
12:52:05	R2035	On 07/05/2020			Bond Future	1	29,800,000	0.00 Member	Sell
12:52:05	R2035	On 07/05/2020			Bond Future	1	49,600,000	0.00 Member	Buy
14:34:46	R2035	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Buy
14:34:46	R2035	On 07/05/2020			Bond Future	1	1,400,000	0.00 Member	Sell
14:34:46	R2035	On 07/05/2020			Bond Future	1	1,400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:34:47	R2035	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Sell
14:34:47	R2035	On 07/05/2020			Bond Future	1	11,900,000	0.00 Client	Sell
14:34:47	R2035	On 07/05/2020			Bond Future	1	6,500,000	0.00 Member	Buy
14:34:47	R2035	On 07/05/2020			Bond Future	1	29,800,000	0.00 Member	Buy
14:34:47	R2035	On 07/05/2020			Bond Future	1	29,800,000	0.00 Client	Sell
14:34:47	R2035	On 07/05/2020			Bond Future	1	6,500,000	0.00 Client	Sell
14:34:47	R2035	On 07/05/2020			Bond Future	1	11,900,000	0.00 Member	Buy
14:34:47	R2035	On 07/05/2020			Bond Future	1	11,900,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>13</b>	<b>198,400,000</b>	<b>0.00</b>	
8:47:56	R2037	On 07/05/2020			Bond Future	1	21,400,000	0.00 Member	Sell
8:47:56	R2037	On 07/05/2020			Bond Future	1	21,400,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>42,800,000</b>	<b>0.00</b>	
15:41:43	R2040	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Sell
15:41:43	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Buy
16:25:15	R2040	On 07/05/2020			Bond Future	1	6,900,000	0.00 Member	Buy
16:25:15	R2040	On 07/05/2020			Bond Future	1	6,900,000	0.00 Client	Buy
16:25:15	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Client	Buy
16:25:15	R2040	On 07/05/2020			Bond Future	1	1,300,000	0.00 Member	Sell
16:25:15	R2040	On 07/05/2020			Bond Future	1	6,900,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>7</b>	<b>32,800,000</b>	<b>0.00</b>	
12:52:05	R2044	On 07/05/2020			Bond Future	1	10,300,000	0.00 Member	Sell
12:52:05	R2044	On 07/05/2020			Bond Future	1	19,800,000	0.00 Member	Buy
14:36:51	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Buy
14:36:51	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Client	Sell
14:36:51	R2044	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
14:36:51	R2044	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
14:36:51	R2044	On 07/05/2020			Bond Future	1	2,500,000	0.00 Member	Sell
14:36:51	R2044	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:36:52	R2044	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Buy
14:36:52	R2044	On 07/05/2020			Bond Future	1	4,200,000	0.00 Client	Sell
14:36:52	R2044	On 07/05/2020			Bond Future	1	4,200,000	0.00 Member	Sell
14:36:52	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Sell
14:36:52	R2044	On 07/05/2020			Bond Future	1	10,300,000	0.00 Client	Sell
14:36:52	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
14:36:52	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
14:36:52	R2044	On 07/05/2020			Bond Future	1	10,300,000	0.00 Member	Buy
17:36:12	R2044	On 07/05/2020			Bond Future	1	25,500,000	0.00 Member	Sell
17:36:12	R2044	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Buy
17:57:47	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Client	Buy
17:57:47	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:57:47	R2044	On 07/05/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:57:48	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Sell
17:57:48	R2044	On 07/05/2020			Bond Future	1	9,400,000	0.00 Member	Sell
17:57:48	R2044	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	8,500,000	0.00 Member	Sell
17:57:48	R2044	On 07/05/2020			Bond Future	1	8,500,000	0.00 Client	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Member	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	9,400,000	0.00 Member	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	600,000	0.00 Client	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	9,400,000	0.00 Client	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	8,500,000	0.00 Member	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	3,200,000	0.00 Member	Sell
17:57:48	R2044	On 07/05/2020			Bond Future	1	1,500,000	0.00 Member	Sell
17:57:48	R2044	On 07/05/2020			Bond Future	1	3,200,000	0.00 Client	Buy
17:57:48	R2044	On 07/05/2020			Bond Future	1	1,500,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>35</b>	<b>181,200,000</b>	<b>0.00</b>	
14:09:39	R209	On 06/08/2020			Bond Future	1	250,000,000	0.00 Member	Buy
14:09:39	R209	On 06/08/2020			Bond Future	1	250,000,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R209 Bond Future</b>					<b>2</b>	<b>500,000,000</b>	<b>0.00</b>	
9:04:22	R213	On 07/05/2020		Bond Future	1	10,400,000	0.00 Member	Sell
9:04:22	R213	On 07/05/2020		Bond Future	1	10,400,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>					<b>2</b>	<b>20,800,000</b>	<b>0.00</b>	
9:04:22	R214	On 07/05/2020		Bond Future	1	5,600,000	0.00 Member	Sell
9:04:22	R214	On 07/05/2020		Bond Future	1	5,600,000	0.00 Client	Buy
14:09:39	R214	On 06/08/2020		Bond Future	1	300,000,000	0.00 Member	Buy
14:09:39	R214	On 06/08/2020		Bond Future	1	300,000,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>					<b>4</b>	<b>611,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>125</b>	<b>2,047,820,000</b>	<b>0.00</b>	