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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/05/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:05:59	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Member	Sell
14:05:59	GOVI	On 06/08/2020		GOVI	1	20,000	0.00 Client	Buy
Total for GOVI GOVI					2	40,000	0.00	
9:21:31	R186	On 06/08/2020		Bond Future	1	68,000,000	0.00 Member	Sell
9:21:31	R186	On 06/08/2020		Bond Future	1	11,000,000	0.00 Member	Buy
10:42:42	R186	On 06/08/2020		Bond Future	1	11,000,000	0.00 Client	Buy
10:42:42	R186	On 06/08/2020		Bond Future	1	57,000,000	0.00 Client	Buy
10:42:42	R186	On 06/08/2020		Bond Future	1	57,000,000	0.00 Member	Buy
10:42:42	R186	On 06/08/2020		Bond Future	1	11,000,000	0.00 Member	Sell
10:42:42	R186	On 06/08/2020		Bond Future	1	57,000,000	0.00 Member	Sell
10:54:19	R186	On 06/08/2020		Bond Future	1	68,000,000	0.00 Member	Buy
10:54:19	R186	On 06/08/2020		Bond Future	1	11,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:15:47	R186	On 06/08/2020			Bond Future	1	57,000,000	0.00 Client	Sell
11:15:47	R186	On 06/08/2020			Bond Future	1	57,000,000	0.00 Member	Buy
11:15:47	R186	On 06/08/2020			Bond Future	1	57,000,000	0.00 Member	Sell
11:15:47	R186	On 06/08/2020			Bond Future	1	11,000,000	0.00 Member	Buy
11:15:47	R186	On 06/08/2020			Bond Future	1	11,000,000	0.00 Client	Sell
11:28:26	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
11:28:26	R186	On 06/08/2020			Bond Future	1	31,400,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	14,600,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	14,600,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	3,200,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	2,700,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	3,200,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	2,700,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:52:06	R186	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	14,600,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	5,300,000	0.00 Client	Buy
11:52:06	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						42	669,600,000	0.00	
9:20:06	R2030	On 06/08/2020			Bond Future	1	157,000,000	0.00 Member	Sell
9:20:06	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Buy
10:14:44	R2030	On 06/08/2020			Bond Future	1	132,000,000	0.00 Member	Buy
10:14:44	R2030	On 06/08/2020			Bond Future	1	132,000,000	0.00 Client	Buy
10:14:44	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
10:14:44	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Buy
10:14:44	R2030	On 06/08/2020			Bond Future	1	132,000,000	0.00 Member	Sell
10:54:19	R2030	On 06/08/2020			Bond Future	1	157,000,000	0.00 Member	Buy
10:54:19	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Sell
11:01:51	R2030	On 06/08/2020			Bond Future	1	132,000,000	0.00 Client	Sell
11:01:51	R2030	On 06/08/2020			Bond Future	1	132,000,000	0.00 Member	Sell
11:01:51	R2030	On 06/08/2020			Bond Future	1	132,000,000	0.00 Member	Buy
11:01:51	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Member	Buy
11:01:51	R2030	On 06/08/2020			Bond Future	1	25,000,000	0.00 Client	Sell
12:22:20	R2030	On 06/08/2020			Bond Future	1	7,600,000	0.00 Member	Sell
12:22:20	R2030	On 06/08/2020			Bond Future	1	7,600,000	0.00 Member	Buy
12:35:01	R2030	On 06/08/2020			Bond Future	1	7,600,000	0.00 Member	Buy
12:35:01	R2030	On 06/08/2020			Bond Future	1	7,600,000	0.00 Client	Sell
12:35:32	R2030	On 06/08/2020			Bond Future	1	80,000,000	0.00 Member	Sell
12:35:32	R2030	On 06/08/2020			Bond Future	1	80,000,000	0.00 Client	Buy
16:41:12	R2030	On 06/08/2020			Bond Future	1	6,000,000	0.00 Client	Sell
16:41:12	R2030	On 06/08/2020			Bond Future	1	6,000,000	0.00 Member	Buy
Total for R2030 Bond Future						22	1,458,400,000	0.00	
9:21:31	R2032	On 06/08/2020			Bond Future	1	174,000,000	0.00 Member	Sell
9:21:31	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Buy
10:20:18	R2032	On 06/08/2020			Bond Future	1	147,000,000	0.00 Member	Buy
10:20:18	R2032	On 06/08/2020			Bond Future	1	147,000,000	0.00 Client	Buy
10:20:18	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Client	Buy
10:20:18	R2032	On 06/08/2020			Bond Future	1	147,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:20:18	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
10:54:19	R2032	On 06/08/2020			Bond Future	1	174,000,000	0.00 Member	Buy
10:54:19	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
11:03:50	R2032	On 06/08/2020			Bond Future	1	147,000,000	0.00 Client	Sell
11:03:50	R2032	On 06/08/2020			Bond Future	1	147,000,000	0.00 Member	Buy
11:03:50	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Client	Sell
11:03:50	R2032	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Buy
11:03:50	R2032	On 06/08/2020			Bond Future	1	147,000,000	0.00 Member	Sell
16:41:12	R2032	On 06/08/2020			Bond Future	1	53,900,000	0.00 Client	Sell
16:41:12	R2032	On 06/08/2020			Bond Future	1	53,900,000	0.00 Member	Buy

Total for R2032 Bond Future

16 1,499,800,000 0.00

9:21:31	R2035	On 06/08/2020			Bond Future	1	125,000,000	0.00 Member	Sell
9:21:31	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
10:22:50	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
10:22:50	R2035	On 06/08/2020			Bond Future	1	105,000,000	0.00 Member	Buy
10:22:50	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
10:22:50	R2035	On 06/08/2020			Bond Future	1	105,000,000	0.00 Member	Sell
10:22:50	R2035	On 06/08/2020			Bond Future	1	105,000,000	0.00 Client	Buy
10:54:19	R2035	On 06/08/2020			Bond Future	1	125,000,000	0.00 Member	Buy
10:54:19	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
11:06:47	R2035	On 06/08/2020			Bond Future	1	105,000,000	0.00 Member	Buy
11:06:47	R2035	On 06/08/2020			Bond Future	1	105,000,000	0.00 Member	Sell
11:06:47	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
11:06:47	R2035	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Sell
11:06:47	R2035	On 06/08/2020			Bond Future	1	105,000,000	0.00 Client	Sell

Total for R2035 Bond Future

14 1,000,000,000 0.00

9:21:31	R2037	On 06/08/2020			Bond Future	1	81,000,000	0.00 Member	Sell
9:21:31	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Buy
10:25:35	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Member	Sell
10:25:35	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:25:35	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
10:25:35	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Client	Buy
10:25:35	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Client	Buy
10:54:19	R2037	On 06/08/2020			Bond Future	1	81,000,000	0.00 Member	Buy
10:54:19	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Sell
11:09:02	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Client	Sell
11:09:02	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Client	Sell
11:09:02	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Member	Sell
11:09:02	R2037	On 06/08/2020			Bond Future	1	13,000,000	0.00 Member	Buy
11:09:02	R2037	On 06/08/2020			Bond Future	1	68,000,000	0.00 Member	Buy
Total for R2037 Bond Future						14	648,000,000	0.00	
9:21:31	R2040	On 06/08/2020			Bond Future	1	18,000,000	0.00 Member	Sell
9:21:31	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
10:37:40	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Buy
10:37:40	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Sell
10:37:40	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Buy
10:37:40	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:37:40	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
10:54:19	R2040	On 06/08/2020			Bond Future	1	18,000,000	0.00 Member	Buy
10:54:19	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
11:11:30	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Sell
11:11:30	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Buy
11:11:30	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Sell
11:11:30	R2040	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Sell
11:11:30	R2040	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R2040 Bond Future						14	144,000,000	0.00	
9:21:31	R2048	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Sell
9:21:31	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
10:27:55	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
10:27:55	R2048	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:39:55	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
10:39:55	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
10:39:55	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
10:39:55	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:39:55	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
10:54:19	R2048	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Buy
10:54:19	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
11:14:17	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:14:17	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
11:14:17	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
11:14:17	R2048	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:14:17	R2048	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R2048 Bond Future						16	26,600,000	0.00	
15:38:43	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
15:38:43	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
15:38:43	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
15:38:43	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
15:49:38	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
15:49:38	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
15:51:36	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
15:51:36	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
15:51:36	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
15:51:36	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
15:51:36	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
15:51:36	R212	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
Total for R212 Bond Future						12	37,200,000	0.00	
10:27:55	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
10:27:55	R213	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R213 Bond Future						2	200,000	0.00	
13:17:42	R214	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
13:17:42	R214	On 06/08/2020			Bond Future	1	40,200,000	0.00 Member	Buy
13:46:11	R214	On 06/08/2020			Bond Future	1	22,200,000	0.00 Member	Buy
13:46:11	R214	On 06/08/2020			Bond Future	1	22,200,000	0.00 Member	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
13:46:11	R214	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	2,900,000	0.00 Member	Buy
13:46:11	R214	On 06/08/2020			Bond Future	1	2,900,000	0.00 Client	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	12,900,000	0.00 Client	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	22,200,000	0.00 Client	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Sell
13:46:11	R214	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Buy
17:08:54	R214	On 06/08/2020			Bond Future	1	52,300,000	0.00 Member	Buy
17:08:54	R214	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Buy
17:42:19	R214	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
17:42:19	R214	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Buy
17:42:19	R214	On 06/08/2020			Bond Future	1	27,700,000	0.00 Client	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	12,900,000	0.00 Client	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
17:42:19	R214	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:42:19	R214	On 06/08/2020			Bond Future	1	3,300,000	0.00 Client	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	27,700,000	0.00 Member	Buy
17:42:19	R214	On 06/08/2020			Bond Future	1	27,700,000	0.00 Member	Sell
17:42:19	R214	On 06/08/2020			Bond Future	1	12,900,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R214 Bond Future				32	370,000,000		0.00
	Grand Total for all Instruments				186	5,853,840,000		0.00