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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:06:15	IGOV	On 05/11/2020		Index Future	1	160,000	0.00 Member	Sell
14:06:15	IGOV	On 05/11/2020		Index Future	1	160,000	0.00 Member	Buy
14:40:04	IGOV	On 06/08/2020		Index Future	1	30,000	0.00 Member	Buy
14:40:04	IGOV	On 06/08/2020		Index Future	1	30,000	0.00 Member	Sell
15:05:01	IGOV	On 06/08/2020		Index Future	1	30,000	0.00 Member	Sell
15:05:01	IGOV	On 06/08/2020		Index Future	1	30,000	0.00 Client	Buy
Total for IGOV Index Future					6	440,000	0.00	
11:48:04	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Buy
11:51:17	R186	On 06/08/2020		Bond Future	1	1,000,000	0.00 Member	Sell
12:13:51	R186	On 06/08/2020		Bond Future	1	150,000,000	0.00 Member	Sell
12:13:51	R186	On 05/11/2020		Bond Future	1	150,000,000	0.00 Member	Buy
12:13:51	R186	On 05/11/2020		Bond Future	1	150,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:13:51	R186	On 06/08/2020			Bond Future	1	150,000,000	0.00 Client	Buy
14:58:08	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:58:08	R186	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:03:07	R186	On 06/08/2020			Bond Future	1	29,500,000	0.00 Member	Sell
17:03:07	R186	On 06/08/2020			Bond Future	1	31,500,000	0.00 Member	Buy
17:09:44	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
17:09:44	R186	On 06/08/2020			Bond Future	1	29,500,000	0.00 Member	Buy
17:09:44	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
17:09:44	R186	On 06/08/2020			Bond Future	1	29,500,000	0.00 Client	Sell
17:09:44	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
Total for R186 Bond Future						15	730,000,000	0.00	
11:07:03	R2023	On 05/11/2020			Bond Future	1	285,000,000	0.00 Member	Buy
11:07:03	R2023	On 05/11/2020			Bond Future	1	285,000,000	0.00 Member	Sell
12:16:57	R2023	On 06/08/2020			Bond Future	1	380,000,000	0.00 Member	Sell
12:16:57	R2023	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Buy
12:16:57	R2023	On 06/08/2020			Bond Future	1	380,000,000	0.00 Client	Buy
12:16:57	R2023	On 05/11/2020			Bond Future	1	200,000,000	0.00 Client	Sell
Total for R2023 Bond Future						6	1,730,000,000	0.00	
10:41:41	R2030	On 05/11/2020			Bond Future	1	25,000,000	0.00 Member	Sell
10:41:41	R2030	On 05/11/2020			Bond Future	1	25,000,000	0.00 Member	Buy
10:50:50	R2030	On 05/11/2020			Bond Future	1	25,000,000	0.00 Member	Sell
10:50:50	R2030	On 05/11/2020			Bond Future	1	25,000,000	0.00 Client	Buy
12:16:57	R2030	On 05/11/2020			Bond Future	1	120,000,000	0.00 Member	Buy
12:16:57	R2030	On 06/08/2020			Bond Future	1	75,000,000	0.00 Member	Sell
12:16:57	R2030	On 06/08/2020			Bond Future	1	75,000,000	0.00 Client	Buy
12:16:57	R2030	On 05/11/2020			Bond Future	1	120,000,000	0.00 Client	Sell
16:16:01	R2030	On 05/11/2020	9.65	Put	Bond Future	1	3,200,000	0.00 Member	Buy
16:16:01	R2030	On 05/11/2020	9.65	Put	Bond Future	1	250,000,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	98,800,000	0.00 Client	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	3,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	129,800,000	0.00 Client	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	4,100,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	4,800,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	4,800,000	0.00 Client	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	98,800,000	0.00 Member	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	9,300,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	9,300,000	0.00 Client	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	9,300,000	0.00 Member	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	4,100,000	0.00 Client	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	129,800,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	98,800,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	3,200,000	0.00 Member	Sell
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	129,800,000	0.00 Member	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	4,100,000	0.00 Member	Buy
16:47:49	R2030	On 05/11/2020	9.65	Put	Bond Future	1	4,800,000	0.00 Member	Buy
Total for R2030 Bond Future						27	1,490,000,000	0.00	
12:16:57	R2032	On 05/11/2020			Bond Future	1	45,000,000	0.00 Member	Buy
12:16:57	R2032	On 05/11/2020			Bond Future	1	45,000,000	0.00 Client	Sell
Total for R2032 Bond Future						2	90,000,000	0.00	
12:16:57	R2035	On 05/11/2020			Bond Future	1	45,000,000	0.00 Member	Buy
12:16:57	R2035	On 05/11/2020			Bond Future	1	45,000,000	0.00 Client	Sell
Total for R2035 Bond Future						2	90,000,000	0.00	
11:48:04	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
11:51:00	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
12:59:35	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell
12:59:35	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Buy
13:20:28	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Client	Buy
13:20:28	R2040	On 06/08/2020			Bond Future	1	5,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:58:35	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
14:58:35	R2040	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
Total for R2040 Bond Future						8	24,800,000	0.00	
13:03:33	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
13:03:33	R2044	On 06/08/2020			Bond Future	1	64,300,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	15,500,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	13,200,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	15,500,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	9,100,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	13,200,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	4,300,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	13,200,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	9,100,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	5,100,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	3,300,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	2,100,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	2,100,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	9,000,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	5,100,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	4,300,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	15,500,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	9,000,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	9,000,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy
13:16:25	R2044	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:16:25	R2044	On 06/08/2020			Bond Future	1	9,100,000	0.00 Client	Sell
Total for R2044 Bond Future						31	257,200,000	0.00	
13:24:41	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Member	Sell
13:24:41	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Member	Buy
16:41:42	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Member	Sell
16:41:42	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Client	Buy
17:03:07	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Member	Buy
17:03:07	R208	On 06/08/2020			Bond Future	1	25,300,000	0.00 Member	Sell
17:06:45	R208	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
17:06:45	R208	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:06:45	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Member	Sell
17:06:45	R208	On 06/08/2020			Bond Future	1	23,100,000	0.00 Client	Buy
17:06:45	R208	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
Total for R208 Bond Future						11	193,600,000	0.00	
12:51:59	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
12:51:59	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
14:26:31	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
14:26:31	R214	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R214 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						112	4,646,040,000	0.00	