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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/11/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:21:18	GOVI	On 06/02/2020		GOVI	1	60,000	0.00 Member	Sell
13:21:18	GOVI	On 06/02/2020		GOVI	1	30,000	0.00 Member	Buy
13:29:11	GOVI	On 06/02/2020		GOVI	1	30,000	0.00 Member	Buy
13:29:11	GOVI	On 06/02/2020		GOVI	1	30,000	0.00 Client	Buy
13:29:11	GOVI	On 06/02/2020		GOVI	1	30,000	0.00 Member	Sell
13:29:11	GOVI	On 06/02/2020		GOVI	1	30,000	0.00 Client	Buy
13:29:11	GOVI	On 06/02/2020		GOVI	1	30,000	0.00 Member	Sell
Total for GOVI GOVI					7	240,000	0.00	
10:06:51	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
10:08:30	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Sell
10:14:48	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Member	Buy
10:14:48	R186	On 06/02/2020		Bond Future	1	3,000,000	0.00 Client	Sell
11:12:13	R186	On 06/02/2020		Bond Future	1	1,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:12:13	R186	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	1,700,000	0.00 Client	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	5,300,000	0.00 Client	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	2,400,000	0.00 Client	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
12:17:22	R186	On 06/02/2020			Bond Future	1	2,000,000	0.00 Client	Sell
12:17:22	R186	On 06/02/2020			Bond Future	1	14,200,000	0.00 Client	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	3,000,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	2,200,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	1,900,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	5,100,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	2,200,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	5,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	10,100,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	3,900,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	10,100,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	10,100,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
12:21:44	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
12:21:44	R186	On 06/02/2020			Bond Future	1	1,900,000	0.00 Member	Sell
15:11:21	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:11:21	R186	On 06/02/2020			Bond Future	1	53,000,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	5,800,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	19,200,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	4,300,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	5,800,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	19,200,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	3,500,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	7,400,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	7,400,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	9,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	3,500,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	9,600,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	9,600,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	500,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	4,300,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	19,200,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Client	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	700,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	7,400,000	0.00 Member	Buy
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Member	Sell
15:28:42	R186	On 06/02/2020			Bond Future	1	300,000	0.00 Client	Buy
15:34:55	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
15:34:55	R186	On 06/02/2020			Bond Future	1	1,100,000	0.00 Client	Buy
15:34:55	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Buy
15:34:55	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Sell
15:34:55	R186	On 06/02/2020			Bond Future	1	2,800,000	0.00 Client	Buy
Total for R186 Bond Future						109	350,400,000	0.00	
12:08:00	R2023	On 06/02/2020			Bond Future	1	9,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:08:00	R2023	On 06/02/2020			Bond Future	1	9,500,000	0.00 Member	Buy
Total for R2023 Bond Future						2	19,000,000	0.00	
9:16:19	R2030	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
9:16:19	R2030	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Buy
9:22:05	R2030	On 06/02/2020			Bond Future	1	1,100,000	0.00 Client	Buy
9:22:05	R2030	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
11:18:02	R2030	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Buy
11:18:03	R2030	On 06/02/2020			Bond Future	1	1,100,000	0.00 Member	Sell
13:21:03	R2030	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
13:21:03	R2030	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Client	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	3,700,000	0.00 Client	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	900,000	0.00 Client	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Sell
13:24:10	R2030	On 06/02/2020			Bond Future	1	3,700,000	0.00 Member	Sell
13:24:10	R2030	On 06/02/2020			Bond Future	1	1,400,000	0.00 Client	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	900,000	0.00 Member	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	12,500,000	0.00 Member	Sell
13:24:10	R2030	On 06/02/2020			Bond Future	1	12,500,000	0.00 Client	Buy
13:24:10	R2030	On 06/02/2020			Bond Future	1	1,400,000	0.00 Member	Sell
13:24:10	R2030	On 06/02/2020			Bond Future	1	1,500,000	0.00 Member	Sell
Total for R2030 Bond Future						22	86,600,000	0.00	
12:08:00	R2032	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Buy
12:08:00	R2032	On 06/02/2020			Bond Future	1	3,900,000	0.00 Member	Sell
Total for R2032 Bond Future						2	7,800,000	0.00	
12:08:00	R2035	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:00	R2035	On 06/02/2020			Bond Future	1	2,800,000	0.00 Member	Sell
13:21:03	R2035	On 06/02/2020			Bond Future	1	5,200,000	0.00 Member	Sell
13:21:03	R2035	On 06/02/2020			Bond Future	1	5,200,000	0.00 Client	Buy
Total for R2035 Bond Future						4	16,000,000	0.00	
11:01:54	R2037	On 06/02/2020			Bond Future	1	20,000,000	0.00 Client	Buy
11:01:54	R2037	On 06/02/2020			Bond Future	1	20,000,000	0.00 Member	Sell
12:08:00	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
12:08:00	R2037	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R2037 Bond Future						4	42,600,000	0.00	
12:08:00	R2040	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Buy
12:08:00	R2040	On 06/02/2020			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R2040 Bond Future						2	2,600,000	0.00	
12:08:00	R2044	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Buy
12:08:00	R2044	On 06/02/2020			Bond Future	1	200,000	0.00 Member	Sell
13:21:03	R2044	On 06/02/2020			Bond Future	1	92,900,000	0.00 Member	Buy
13:21:03	R2044	On 06/02/2020			Bond Future	1	92,900,000	0.00 Member	Sell
16:32:51	R2044	On 06/02/2020			Bond Future	1	4,200,000	0.00 Client	Sell
16:32:51	R2044	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
16:32:54	R2044	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Sell
16:32:54	R2044	On 06/02/2020			Bond Future	1	4,200,000	0.00 Member	Buy
16:34:00	R2044	On 06/02/2020			Bond Future	1	92,900,000	0.00 Client	Sell
16:34:00	R2044	On 06/02/2020			Bond Future	1	92,900,000	0.00 Member	Buy
Total for R2044 Bond Future						10	388,800,000	0.00	
12:08:00	R2048	On 06/02/2020			Bond Future	1	3,100,000	0.00 Member	Buy
12:08:00	R2048	On 06/02/2020			Bond Future	1	3,100,000	0.00 Member	Sell
13:21:03	R2048	On 06/02/2020			Bond Future	1	93,900,000	0.00 Member	Sell
13:21:04	R2048	On 06/02/2020			Bond Future	1	93,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:27:16	R2048	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Buy
16:29:18	R2048	On 06/02/2020			Bond Future	1	4,500,000	0.00 Member	Sell
16:48:55	R2048	On 06/02/2020			Bond Future	1	89,400,000	0.00 Client	Buy
16:48:55	R2048	On 06/02/2020			Bond Future	1	89,400,000	0.00 Member	Sell
Total for R2048 Bond Future						8	381,800,000	0.00	
12:58:33	R208	On 06/02/2020			Bond Future	1	19,400,000	0.00 Member	Buy
12:58:33	R208	On 06/02/2020			Bond Future	1	19,400,000	0.00 Member	Sell
15:38:16	R208	On 06/02/2020			Bond Future	1	19,400,000	0.00 Member	Buy
15:38:16	R208	On 06/02/2020			Bond Future	1	19,400,000	0.00 Client	Sell
Total for R208 Bond Future						4	77,600,000	0.00	
12:06:17	R209	On 06/02/2020			Bond Future	1	29,500,000	0.00 Member	Sell
12:06:17	R209	On 06/02/2020			Bond Future	1	29,500,000	0.00 Member	Buy
15:36:41	R209	On 06/02/2020			Bond Future	1	29,500,000	0.00 Client	Sell
15:36:41	R209	On 06/02/2020			Bond Future	1	29,500,000	0.00 Member	Buy
16:27:16	R209	On 06/02/2020			Bond Future	1	6,000,000	0.00 Member	Buy
16:27:16	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Sell
17:23:53	R209	On 06/02/2020			Bond Future	1	5,900,000	0.00 Member	Buy
17:23:53	R209	On 06/02/2020			Bond Future	1	5,900,000	0.00 Member	Sell
17:23:53	R209	On 06/02/2020			Bond Future	1	5,900,000	0.00 Client	Sell
17:25:11	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Client	Sell
17:25:11	R209	On 06/02/2020			Bond Future	1	100,000	0.00 Member	Buy
Total for R209 Bond Future						11	142,000,000	0.00	
12:08:00	R214	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Buy
12:08:00	R214	On 06/02/2020			Bond Future	1	2,500,000	0.00 Member	Sell
Total for R214 Bond Future						2	5,000,000	0.00	
Grand Total for all Instruments						187	1,520,440,000	0.00	