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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:57:45	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
10:57:45	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Sell
11:02:04	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Member	Buy
11:02:04	GOVI	On 06/08/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					4	40,000	0.00	
14:03:11	IGOV	On 06/08/2020		Index Future	1	750,000	0.00 Member	Sell
14:03:11	IGOV	On 06/08/2020		Index Future	1	750,000	0.00 Member	Buy
Total for IGOV Index Future					2	1,500,000	0.00	
10:48:19	R186	On 06/08/2020		Bond Future	1	100,000	0.00 Member	Buy
10:48:19	R186	On 06/08/2020		Bond Future	1	28,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	16,300,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	5,400,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	5,400,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	16,300,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	16,300,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	5,400,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	3,100,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	3,100,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
11:43:02	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Member	Sell
11:43:02	R186	On 06/08/2020			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:52	R186	On 05/11/2020	9.26	Put	Bond Future	1	100,000	0.00 Client	Buy
13:25:52	R186	On 05/11/2020	9.26	Put	Bond Future	1	200,000	0.00 Client	Sell
13:25:52	R186	On 05/11/2020	7.84	Call	Bond Future	1	200,000	0.00 Client	Buy
13:25:52	R186	On 05/11/2020	8.34	Call	Bond Future	1	200,000	0.00 Client	Sell
13:25:52	R186	On 05/11/2020	8.34	Call	Bond Future	1	100,000	0.00 Client	Buy
13:25:52	R186	On 05/11/2020	8.34	Call	Bond Future	1	100,000	0.00 Client	Sell
13:25:52	R186	On 05/11/2020	9.26	Put	Bond Future	1	200,000	0.00 Client	Buy
13:25:52	R186	On 05/11/2020	9.26	Put	Bond Future	1	100,000	0.00 Client	Sell
13:25:52	R186	On 05/11/2020	7.84	Call	Bond Future	1	100,000	0.00 Client	Buy
13:25:52	R186	On 05/11/2020	7.84	Call	Bond Future	1	100,000	0.00 Client	Sell
13:25:52	R186	On 05/11/2020	7.84	Call	Bond Future	1	200,000	0.00 Client	Sell
13:25:52	R186	On 05/11/2020	8.34	Call	Bond Future	1	200,000	0.00 Client	Buy
Total for R186 Bond Future						49	117,000,000	0.00	
13:25:52	R2030	On 05/11/2020	8.10	Call	Bond Future	1	100,000	0.00 Client	Sell
13:25:52	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Buy
13:25:52	R2030	On 05/11/2020	8.85	Call	Bond Future	1	100,000	0.00 Client	Sell
13:25:52	R2030	On 05/11/2020	8.85	Call	Bond Future	1	100,000	0.00 Client	Buy
13:25:52	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Sell
13:25:52	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Buy
13:25:52	R2030	On 05/11/2020	10.37	Put	Bond Future	1	200,000	0.00 Client	Sell
13:25:52	R2030	On 05/11/2020	8.10	Call	Bond Future	1	100,000	0.00 Client	Sell
13:25:52	R2030	On 05/11/2020	8.10	Call	Bond Future	1	100,000	0.00 Client	Buy
13:25:52	R2030	On 05/11/2020	8.10	Call	Bond Future	1	100,000	0.00 Client	Buy
13:25:53	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Buy
13:25:53	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Buy
13:25:53	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	9.61	Put	Bond Future	1	100,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	9.61	Put	Bond Future	1	100,000	0.00 Client	Buy
13:25:53	R2030	On 05/11/2020	8.53	Call	Bond Future	1	200,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	8.85	Call	Bond Future	1	100,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Buy
13:25:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Buy
13:25:53	R2030	On 05/11/2020	8.85	Call	Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:25:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	9.03	Call	Bond Future	1	200,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	9.61	Put	Bond Future	1	100,000	0.00 Client	Sell
13:25:53	R2030	On 05/11/2020	9.61	Put	Bond Future	1	100,000	0.00 Client	Buy
16:04:27	R2030	On 06/08/2020			Bond Future	1	40,000,000	0.00 Member	Buy
16:04:27	R2030	On 06/08/2020			Bond Future	1	40,000,000	0.00 Client	Sell
Total for R2030 Bond Future						26	83,600,000	0.00	
9:12:46	R2035	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Buy
9:12:46	R2035	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Sell
11:47:39	R2035	On 06/08/2020			Bond Future	1	4,900,000	0.00 Client	Buy
11:47:39	R2035	On 06/08/2020			Bond Future	1	4,900,000	0.00 Member	Sell
Total for R2035 Bond Future						4	19,600,000	0.00	
16:40:28	R2037	On 06/08/2020			Bond Future	1	98,200,000	0.00 Member	Sell
16:40:28	R2037	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	17,900,000	0.00 Client	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	27,000,000	0.00 Client	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	17,900,000	0.00 Member	Sell
17:20:03	R2037	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Sell
17:20:03	R2037	On 06/08/2020			Bond Future	1	52,000,000	0.00 Member	Sell
17:20:03	R2037	On 06/08/2020			Bond Future	1	1,300,000	0.00 Member	Sell
17:20:03	R2037	On 06/08/2020			Bond Future	1	17,900,000	0.00 Member	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	52,000,000	0.00 Client	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	27,000,000	0.00 Member	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	52,000,000	0.00 Member	Buy
17:20:03	R2037	On 06/08/2020			Bond Future	1	1,300,000	0.00 Client	Buy
Total for R2037 Bond Future						13	392,800,000	0.00	
16:40:28	R2044	On 06/08/2020			Bond Future	1	100,000,000	0.00 Member	Buy
16:40:28	R2044	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:02	R2044	On 06/08/2020			Bond Future	1	16,900,000	0.00 Client	Buy
16:58:02	R2044	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Buy
16:58:02	R2044	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Sell
17:05:35	R2044	On 06/08/2020			Bond Future	1	16,900,000	0.00 Member	Sell
17:19:11	R2044	On 06/08/2020			Bond Future	1	27,100,000	0.00 Member	Sell
17:19:11	R2044	On 06/08/2020			Bond Future	1	27,100,000	0.00 Client	Sell
17:19:11	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Buy
17:19:11	R2044	On 06/08/2020			Bond Future	1	27,100,000	0.00 Member	Buy
17:19:11	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Client	Sell
17:19:11	R2044	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Sell
17:19:12	R2044	On 06/08/2020			Bond Future	1	52,900,000	0.00 Client	Sell
17:19:12	R2044	On 06/08/2020			Bond Future	1	52,900,000	0.00 Member	Sell
17:19:12	R2044	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
17:19:12	R2044	On 06/08/2020			Bond Future	1	52,900,000	0.00 Member	Buy
17:19:12	R2044	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:19:12	R2044	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:19:12	R2044	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
17:19:12	R2044	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
Total for R2044 Bond Future						20	467,600,000	0.00	
Grand Total for all Instruments						118	1,082,140,000	0.00	