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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:06:47	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
11:01:04	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
11:47:12	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Member	Sell
11:47:12	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Member	Buy
17:02:24	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Client	Buy
17:02:24	I2046	On 05/11/2020		Bond Future	1	53,700,000	0.00 Member	Sell
Total for I2046 Bond Future					4	214,800,000	0.00	
10:49:22	R186	On 05/11/2020		Bond Future	1	7,000,000	0.00 Member	Sell
11:14:02	R186	On 05/11/2020		Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:22:54	R186	On 05/11/2020			Bond Future	1	248,700,000	0.00 Member	Sell
17:22:54	R186	On 05/11/2020			Bond Future	1	248,700,000	0.00 Client	Buy
Total for R186 Bond Future						4	511,400,000	0.00	
11:57:09	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:57:09	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
12:22:46	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
12:22:46	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy
16:03:00	R2030	On 05/11/2020			Bond Future	1	16,200,000	0.00 Member	Buy
16:03:00	R2030	On 05/11/2020			Bond Future	1	16,200,000	0.00 Member	Sell
16:11:06	R2030	On 05/11/2020			Bond Future	1	16,200,000	0.00 Client	Sell
16:11:06	R2030	On 05/11/2020			Bond Future	1	16,200,000	0.00 Member	Buy
17:22:54	R2030	On 05/11/2020			Bond Future	1	50,400,000	0.00 Member	Sell
17:47:34	R2030	On 05/11/2020			Bond Future	1	50,400,000	0.00 Client	Buy
Total for R2030 Bond Future						10	205,600,000	0.00	
10:49:22	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
10:49:22	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
14:14:09	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
14:14:09	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
15:10:36	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
15:10:36	R2032	On 05/11/2020			Bond Future	1	250,500,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	21,300,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	17,000,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	79,000,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	79,000,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	6,400,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	14,100,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	79,000,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	14,100,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	9,000,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	21,300,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	15,400,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	17,000,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	45,700,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	23,400,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	21,300,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	45,700,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	14,100,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	45,700,000	0.00 Member	Sell
15:17:59	R2032	On 05/11/2020			Bond Future	1	23,400,000	0.00 Client	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	17,000,000	0.00 Member	Buy
15:17:59	R2032	On 05/11/2020			Bond Future	1	23,400,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	1,900,000	0.00 Client	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	5,500,000	0.00 Client	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	5,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
15:18:00	R2032	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	1,900,000	0.00 Member	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
15:18:00	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
16:02:07	R2032	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Buy
16:02:07	R2032	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Sell
Total for R2032 Bond Future						58	1,416,000,000	0.00	
9:16:57	R2035	On 05/11/2020			Bond Future	1	280,000,000	0.00 Member	Buy
9:16:57	R2035	On 05/11/2020			Bond Future	1	280,000,000	0.00 Member	Sell
14:42:57	R2035	On 05/11/2020			Bond Future	1	280,000,000	0.00 Client	Buy
14:42:57	R2035	On 05/11/2020			Bond Future	1	280,000,000	0.00 Member	Sell
Total for R2035 Bond Future						4	1,120,000,000	0.00	
17:22:54	R2037	On 05/11/2020			Bond Future	1	114,500,000	0.00 Member	Sell
17:22:54	R2037	On 05/11/2020			Bond Future	1	114,500,000	0.00 Client	Buy
Total for R2037 Bond Future						2	229,000,000	0.00	
9:14:43	R2048	On 05/11/2020			Bond Future	1	11,800,000	0.00 Member	Sell
10:59:36	R2048	On 05/11/2020			Bond Future	1	11,800,000	0.00 Client	Buy
Total for R2048 Bond Future						2	23,600,000	0.00	
11:54:37	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
11:54:37	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
11:54:37	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
11:54:37	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
13:57:34	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
13:57:34	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Sell
13:57:34	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:34	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
14:23:42	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Client	Buy
14:23:42	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:23:42	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Client	Buy
14:23:42	R209	On 06/05/2021	12.25	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:33:36	R209	On 06/05/2021	11.25	Put	Bond Future	1	2,500,000	0.00 Client	Buy
14:33:36	R209	On 06/05/2021	11.25	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:33:36	R209	On 06/05/2021	11.25	Put	Bond Future	1	2,500,000	0.00 Client	Buy
14:33:36	R209	On 06/05/2021	11.25	Put	Bond Future	1	2,500,000	0.00 Client	Sell
14:53:20	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Sell
14:53:20	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
15:04:18	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Buy
15:04:18	R209	On 06/05/2021			Bond Future	1	1,000,000	0.00 Client	Sell
15:09:24	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Sell
15:09:24	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
15:09:24	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Sell
15:09:24	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
15:09:24	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Buy
15:09:24	R209	On 06/05/2021	10.25	Call	Bond Future	1	2,500,000	0.00 Client	Sell
15:43:26	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
15:43:26	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
Total for R209 Bond Future						28	256,000,000	0.00	
Grand Total for all Instruments						114	3,976,420,000	0.00	