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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:49:06	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
11:38:32	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
15:39:35	I2025	On 05/11/2020		Bond Future	1	17,000,000	0.00 Member	Sell
15:42:40	I2025	On 05/11/2020		Bond Future	1	17,000,000	0.00 Client	Buy
Total for I2025 Bond Future					2	34,000,000	0.00	
10:53:22	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
10:58:45	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Buy
11:03:58	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
11:03:58	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:26:28	R186	On 05/11/2020			Bond Future	1	12,900,000	0.00 Member	Buy
11:26:28	R186	On 05/11/2020			Bond Future	1	12,900,000	0.00 Member	Sell
12:37:28	R186	On 05/11/2020			Bond Future	1	12,900,000	0.00 Client	Buy
12:37:28	R186	On 05/11/2020			Bond Future	1	12,900,000	0.00 Member	Sell
Total for R186 Bond Future						8	57,600,000	0.00	
8:42:43	R2023	On 05/11/2020			Bond Future	1	15,600,000	0.00 Member	Buy
11:24:52	R2023	On 05/11/2020			Bond Future	1	15,600,000	0.00 Client	Sell
Total for R2023 Bond Future						2	31,200,000	0.00	
11:26:29	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Buy
11:26:29	R2030	On 05/11/2020			Bond Future	1	15,500,000	0.00 Member	Sell
12:36:34	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
12:36:34	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
12:36:34	R2030	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
12:36:35	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
12:36:35	R2030	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
12:36:35	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy
12:36:35	R2030	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
12:36:35	R2030	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
12:36:35	R2030	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Buy
12:36:35	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
12:36:35	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
Total for R2030 Bond Future						13	62,000,000	0.00	
10:03:45	R2032	On 05/11/2020			Bond Future	1	4,800,000	0.00 Member	Buy
10:03:45	R2032	On 05/11/2020			Bond Future	1	12,300,000	0.00 Member	Sell
12:33:37	R2032	On 05/11/2020			Bond Future	1	4,400,000	0.00 Member	Sell
12:33:37	R2032	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Buy
12:33:37	R2032	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
12:33:37	R2032	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:33:37	R2032	On 05/11/2020			Bond Future	1	4,400,000	0.00 Member	Buy
12:33:37	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
12:33:37	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
12:33:37	R2032	On 05/11/2020			Bond Future	1	4,400,000	0.00 Client	Buy
12:33:37	R2032	On 05/11/2020			Bond Future	1	4,800,000	0.00 Member	Sell
12:33:37	R2032	On 05/11/2020			Bond Future	1	4,800,000	0.00 Client	Buy
12:33:37	R2032	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
Total for R2032 Bond Future						13	49,200,000	0.00	
9:35:09	R2040	On 05/11/2020			Bond Future	1	220,000,000	0.00 Member	Sell
9:35:09	R2040	On 05/11/2020			Bond Future	1	120,000,000	0.00 Member	Buy
9:50:26	R2040	On 05/11/2020			Bond Future	1	120,000,000	0.00 Member	Sell
9:50:26	R2040	On 05/11/2020			Bond Future	1	100,000,000	0.00 Member	Sell
9:50:26	R2040	On 05/11/2020			Bond Future	1	100,000,000	0.00 Client	Buy
9:50:26	R2040	On 05/11/2020			Bond Future	1	100,000,000	0.00 Member	Buy
9:50:26	R2040	On 05/11/2020			Bond Future	1	120,000,000	0.00 Client	Buy
14:04:54	R2040	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
14:04:54	R2040	On 05/11/2020			Bond Future	1	366,900,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	52,700,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	35,700,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	7,800,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	19,700,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	16,500,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	52,700,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	25,500,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,100,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	3,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,100,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	91,100,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	8,200,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	11,200,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	11,800,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	11,200,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	25,500,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	19,700,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	54,000,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	52,700,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	10,500,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	8,200,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	7,800,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	16,500,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	7,800,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	11,800,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	11,200,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	16,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	3,700,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	8,200,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	91,100,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	91,100,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	54,000,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	54,000,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	11,800,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	10,500,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	10,500,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	35,700,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
14:18:45	R2040	On 05/11/2020			Bond Future	1	35,700,000	0.00 Member	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	25,500,000	0.00 Client	Buy
14:18:45	R2040	On 05/11/2020			Bond Future	1	19,700,000	0.00 Client	Buy
Total for R2040 Bond Future						83	2,347,600,000	0.00	
9:48:03	R2048	On 05/11/2020			Bond Future	1	123,200,000	0.00 Member	Sell
11:32:51	R2048	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:34:52	R2048	On 05/11/2020			Bond Future	1	114,900,000	0.00 Member	Buy
11:34:52	R2048	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy
11:34:52	R2048	On 05/11/2020			Bond Future	1	114,900,000	0.00 Member	Sell
11:34:52	R2048	On 05/11/2020			Bond Future	1	114,900,000	0.00 Client	Buy
11:34:52	R2048	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
11:34:52	R2048	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:34:52	R2048	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:52	R2048	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2048 Bond Future						10	492,800,000	0.00	
10:03:37	R209	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Buy
10:03:37	R209	On 05/11/2020			Bond Future	1	16,300,000	0.00 Member	Sell
12:35:04	R209	On 05/11/2020			Bond Future	1	7,500,000	0.00 Member	Buy
12:35:04	R209	On 05/11/2020			Bond Future	1	8,800,000	0.00 Client	Buy
12:35:04	R209	On 05/11/2020			Bond Future	1	7,500,000	0.00 Member	Sell
12:35:04	R209	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Sell
12:35:04	R209	On 05/11/2020			Bond Future	1	7,500,000	0.00 Client	Buy
Total for R209 Bond Future						7	65,200,000	0.00	
14:04:54	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
14:04:54	R214	On 05/11/2020			Bond Future	1	433,000,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	107,600,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	42,100,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	107,600,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	13,200,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	30,100,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	30,100,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	19,400,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	63,800,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	63,800,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	63,800,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	62,300,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	13,900,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	62,300,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	23,200,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	19,400,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	13,900,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	30,100,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	13,200,000	0.00 Member	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	13,900,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	23,200,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	42,100,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	23,200,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	13,200,000	0.00 Client	Sell
14:20:25	R214	On 05/11/2020			Bond Future	1	107,600,000	0.00 Member	Buy
14:20:25	R214	On 05/11/2020			Bond Future	1	62,300,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	5,100,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	9,200,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	9,700,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,400,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	1,700,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,500,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	800,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,500,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	9,200,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	5,100,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	9,700,000	0.00 Member	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	9,700,000	0.00 Client	Sell
14:20:26	R214	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
14:20:26	R214	On 05/11/2020			Bond Future	1	9,200,000	0.00 Member	Buy
Total for R214 Bond Future						76	1,732,000,000	0.00	
Grand Total for all Instruments						216	4,871,620,000	0.00	