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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:08:02	GOVI	On 05/11/2020		GOVI	1	20,000	0.00 Member	Buy
11:08:02	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
12:52:19	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
13:23:02	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
13:23:02	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
13:23:02	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
13:23:02	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
13:23:02	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
15:45:49	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					9	100,000	0.00	
14:05:47	I2025	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Sell
14:05:47	I2025	On 05/11/2020		Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:55:29	I2025	On 05/11/2020		Bond Future	1	5,000,000	0.00 Client	Sell
14:55:29	I2025	On 05/11/2020		Bond Future	1	20,000,000	0.00 Member	Sell
14:55:29	I2025	On 05/11/2020		Bond Future	1	5,000,000	0.00 Member	Buy
14:55:29	I2025	On 05/11/2020		Bond Future	1	20,000,000	0.00 Member	Buy
14:55:29	I2025	On 05/11/2020		Bond Future	1	20,000,000	0.00 Client	Sell
Total for I2025 Bond Future					7	100,000,000	0.00	
10:26:32	I2038	On 05/11/2020		Bond Future	1	77,300,000	0.00 Member	Buy
10:26:32	I2038	On 05/11/2020		Bond Future	1	77,300,000	0.00 Client	Sell
Total for I2038 Bond Future					2	154,600,000	0.00	
8:41:59	R186	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Sell
8:41:59	R186	On 05/11/2020		Bond Future	1	1,100,000	0.00 Member	Buy
9:44:17	R186	On 05/11/2020		Bond Future	1	66,700,000	0.00 Member	Sell
9:53:51	R186	On 05/11/2020		Bond Future	1	800,000	0.00 Member	Buy
9:53:51	R186	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Buy
9:53:51	R186	On 05/11/2020		Bond Future	1	300,000	0.00 Client	Sell
9:53:51	R186	On 05/11/2020		Bond Future	1	800,000	0.00 Client	Sell
9:53:51	R186	On 05/11/2020		Bond Future	1	800,000	0.00 Member	Sell
9:57:29	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
10:13:31	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Buy
11:04:48	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Member	Sell
11:04:48	R186	On 05/11/2020		Bond Future	1	1,500,000	0.00 Client	Buy
11:51:18	R186	On 05/11/2020		Bond Future	1	3,700,000	0.00 Member	Buy
11:57:23	R186	On 05/11/2020		Bond Future	1	63,000,000	0.00 Member	Sell
11:57:23	R186	On 05/11/2020		Bond Future	1	3,700,000	0.00 Member	Sell
11:57:23	R186	On 05/11/2020		Bond Future	1	63,000,000	0.00 Client	Buy
11:57:23	R186	On 05/11/2020		Bond Future	1	63,000,000	0.00 Member	Buy
11:57:23	R186	On 05/11/2020		Bond Future	1	3,700,000	0.00 Client	Buy
16:11:47	R186	On 05/11/2020		Bond Future	1	1,300,000	0.00 Member	Buy
16:11:47	R186	On 05/11/2020		Bond Future	1	1,300,000	0.00 Member	Sell
17:07:04	R186	On 05/11/2020		Bond Future	1	1,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:04	R186	On 05/11/2020			Bond Future	1	1,300,000	0.00 Member	Sell
Total for R186 Bond Future						22	282,400,000	0.00	
11:14:35	R2030	On 05/11/2020			Bond Future	1	170,000,000	0.00 Member	Sell
11:14:35	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	76,800,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	44,600,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	44,600,000	0.00 Member	Sell
11:34:10	R2030	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Sell
11:34:10	R2030	On 05/11/2020			Bond Future	1	44,600,000	0.00 Client	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	9,000,000	0.00 Client	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	9,400,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	17,000,000	0.00 Client	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	9,000,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	17,000,000	0.00 Member	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	17,000,000	0.00 Member	Sell
11:34:10	R2030	On 05/11/2020			Bond Future	1	9,400,000	0.00 Member	Sell
11:34:10	R2030	On 05/11/2020			Bond Future	1	76,800,000	0.00 Member	Sell
11:34:10	R2030	On 05/11/2020			Bond Future	1	76,800,000	0.00 Client	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	9,400,000	0.00 Client	Buy
11:34:10	R2030	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	1,200,000	0.00 Member	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	1,200,000	0.00 Client	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
11:34:11	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
11:34:11	R2030	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
Total for R2030 Bond Future						37	680,000,000	0.00	
12:35:37	R2032	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Buy
12:35:37	R2032	On 05/11/2020			Bond Future	1	200,000,000	0.00 Member	Sell
16:11:47	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Buy
16:11:47	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
17:07:44	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Client	Buy
17:07:44	R2032	On 05/11/2020			Bond Future	1	3,500,000	0.00 Member	Sell
Total for R2032 Bond Future						6	414,000,000	0.00	
16:11:47	R2035	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Sell
16:11:47	R2035	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:08:26	R2035	On 05/11/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:08:26	R2035	On 05/11/2020			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R2035 Bond Future						4	4,400,000	0.00	
11:12:50	R209	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
11:12:50	R209	On 05/11/2020			Bond Future	1	170,500,000	0.00 Member	Sell
11:57:57	R209	On 05/11/2020			Bond Future	1	4,900,000	0.00 Client	Buy
11:57:57	R209	On 05/11/2020			Bond Future	1	20,500,000	0.00 Client	Buy
11:57:57	R209	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
11:57:57	R209	On 05/11/2020			Bond Future	1	4,900,000	0.00 Member	Sell
11:57:57	R209	On 05/11/2020			Bond Future	1	4,900,000	0.00 Member	Buy
11:57:57	R209	On 05/11/2020			Bond Future	1	20,500,000	0.00 Member	Sell
11:57:57	R209	On 05/11/2020			Bond Future	1	142,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:57	R209	On 05/11/2020			Bond Future	1	20,500,000	0.00 Member	Buy
11:57:57	R209	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
11:57:57	R209	On 05/11/2020			Bond Future	1	142,900,000	0.00 Client	Buy
11:57:57	R209	On 05/11/2020			Bond Future	1	142,900,000	0.00 Member	Sell
Total for R209 Bond Future						13	682,000,000	0.00	
Grand Total for all Instruments						100	2,317,500,000	0.00	