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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/07/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:12	I2029	On 05/11/2020		Bond Future	1	120,600,000	0.00 Member	Sell
14:42:12	I2029	On 06/08/2020		Bond Future	1	120,600,000	0.00 Member	Buy
14:42:12	I2029	On 06/08/2020		Bond Future	1	27,900,000	0.00 Member	Sell
14:42:12	I2029	On 05/11/2020		Bond Future	1	27,900,000	0.00 Member	Buy
15:58:33	I2029	On 06/08/2020		Bond Future	1	92,700,000	0.00 Member	Sell
15:58:33	I2029	On 06/08/2020		Bond Future	1	92,700,000	0.00 Client	Sell
15:58:33	I2029	On 06/08/2020		Bond Future	1	27,900,000	0.00 Member	Buy
15:58:33	I2029	On 06/08/2020		Bond Future	1	27,900,000	0.00 Client	Sell
15:58:33	I2029	On 06/08/2020		Bond Future	1	92,700,000	0.00 Member	Buy
15:59:31	I2029	On 05/11/2020		Bond Future	1	92,700,000	0.00 Member	Buy
15:59:31	I2029	On 05/11/2020		Bond Future	1	92,700,000	0.00 Client	Buy
15:59:31	I2029	On 05/11/2020		Bond Future	1	92,700,000	0.00 Member	Sell
15:59:31	I2029	On 05/11/2020		Bond Future	1	27,900,000	0.00 Member	Sell
15:59:31	I2029	On 05/11/2020		Bond Future	1	27,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2029 Bond Future						14	964,800,000	0.00	
14:42:12	I2038	On 06/08/2020			Bond Future	1	168,500,000	0.00 Member	Buy
14:42:12	I2038	On 05/11/2020			Bond Future	1	168,500,000	0.00 Member	Sell
14:42:12	I2038	On 05/11/2020			Bond Future	1	168,500,000	0.00 Client	Buy
14:42:12	I2038	On 06/08/2020			Bond Future	1	168,500,000	0.00 Client	Sell
Total for I2038 Bond Future						4	674,000,000	0.00	
14:42:12	I2046	On 05/11/2020			Bond Future	1	397,500,000	0.00 Member	Sell
14:42:12	I2046	On 06/08/2020			Bond Future	1	397,500,000	0.00 Member	Buy
14:42:12	I2046	On 06/08/2020			Bond Future	1	130,300,000	0.00 Member	Sell
14:42:12	I2046	On 05/11/2020			Bond Future	1	130,300,000	0.00 Member	Buy
16:11:57	I2046	On 06/08/2020			Bond Future	1	130,300,000	0.00 Member	Buy
16:11:57	I2046	On 06/08/2020			Bond Future	1	130,300,000	0.00 Client	Sell
16:11:57	I2046	On 06/08/2020			Bond Future	1	267,200,000	0.00 Client	Sell
16:11:57	I2046	On 06/08/2020			Bond Future	1	267,200,000	0.00 Member	Buy
16:11:57	I2046	On 06/08/2020			Bond Future	1	267,200,000	0.00 Member	Sell
16:13:04	I2046	On 05/11/2020			Bond Future	1	267,200,000	0.00 Member	Sell
16:13:04	I2046	On 05/11/2020			Bond Future	1	267,200,000	0.00 Member	Buy
16:13:04	I2046	On 05/11/2020			Bond Future	1	267,200,000	0.00 Client	Buy
16:13:04	I2046	On 05/11/2020			Bond Future	1	130,300,000	0.00 Client	Buy
16:13:04	I2046	On 05/11/2020			Bond Future	1	130,300,000	0.00 Member	Sell
Total for I2046 Bond Future						14	3,180,000,000	0.00	
14:42:12	I2050	On 06/08/2020			Bond Future	1	259,000,000	0.00 Member	Buy
14:42:12	I2050	On 06/08/2020			Bond Future	1	259,000,000	0.00 Client	Sell
15:38:44	I2050	On 05/11/2020			Bond Future	1	259,000,000	0.00 Member	Sell
15:38:44	I2050	On 05/11/2020			Bond Future	1	259,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	1,036,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:55:00	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
8:59:33	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
9:01:32	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
9:01:32	R186	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Buy
16:48:27	R186	On 06/08/2020			Bond Future	1	18,100,000	0.00 Member	Buy
16:48:27	R186	On 05/11/2020			Bond Future	1	18,100,000	0.00 Member	Sell
16:48:27	R186	On 05/11/2020			Bond Future	1	18,100,000	0.00 Client	Buy
16:48:27	R186	On 06/08/2020			Bond Future	1	18,100,000	0.00 Client	Sell
Total for R186 Bond Future						8	80,400,000	0.00	
14:13:02	R197	On 05/11/2020			Bond Future	1	140,000,000	0.00 Member	Buy
14:13:02	R197	On 06/08/2020			Bond Future	1	140,000,000	0.00 Member	Sell
14:13:02	R197	On 06/08/2020			Bond Future	1	140,000,000	0.00 Client	Buy
14:13:02	R197	On 05/11/2020			Bond Future	1	140,000,000	0.00 Client	Sell
Total for R197 Bond Future						4	560,000,000	0.00	
14:42:12	R202	On 06/08/2020			Bond Future	1	190,400,000	0.00 Member	Buy
14:42:12	R202	On 05/11/2020			Bond Future	1	190,400,000	0.00 Member	Sell
14:42:12	R202	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
14:42:12	R202	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:05:01	R202	On 06/08/2020			Bond Future	1	133,500,000	0.00 Member	Sell
16:05:01	R202	On 06/08/2020			Bond Future	1	133,500,000	0.00 Member	Buy
16:05:01	R202	On 06/08/2020			Bond Future	1	133,500,000	0.00 Client	Sell
16:05:03	R202	On 06/08/2020			Bond Future	1	15,000,000	0.00 Member	Buy
16:05:03	R202	On 06/08/2020			Bond Future	1	41,900,000	0.00 Member	Buy
16:05:03	R202	On 06/08/2020			Bond Future	1	41,900,000	0.00 Member	Sell
16:05:03	R202	On 06/08/2020			Bond Future	1	41,900,000	0.00 Client	Sell
16:05:03	R202	On 06/08/2020			Bond Future	1	15,000,000	0.00 Client	Sell
16:06:50	R202	On 05/11/2020			Bond Future	1	133,500,000	0.00 Client	Buy
16:06:50	R202	On 05/11/2020			Bond Future	1	133,500,000	0.00 Member	Buy
16:06:50	R202	On 05/11/2020			Bond Future	1	41,900,000	0.00 Member	Buy
16:06:50	R202	On 05/11/2020			Bond Future	1	133,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:51	R202	On 05/11/2020			Bond Future	1	41,900,000	0.00 Client	Buy
16:06:51	R202	On 05/11/2020			Bond Future	1	15,000,000	0.00 Client	Buy
16:06:51	R202	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Sell
16:06:51	R202	On 05/11/2020			Bond Future	1	41,900,000	0.00 Member	Sell
Total for R202 Bond Future						20	1,523,200,000	0.00	
16:48:27	R2023	On 06/08/2020			Bond Future	1	337,000,000	0.00 Member	Buy
16:48:27	R2023	On 05/11/2020			Bond Future	1	337,000,000	0.00 Member	Sell
16:48:27	R2023	On 05/11/2020			Bond Future	1	337,000,000	0.00 Client	Buy
16:48:27	R2023	On 06/08/2020			Bond Future	1	337,000,000	0.00 Client	Sell
Total for R2023 Bond Future						4	1,348,000,000	0.00	
12:24:38	R2030	On 05/11/2020			Bond Future	1	150,000,000	0.00 Member	Buy
12:24:38	R2030	On 05/11/2020			Bond Future	1	150,000,000	0.00 Member	Sell
Total for R2030 Bond Future						2	300,000,000	0.00	
11:59:26	R2035	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
11:59:26	R2035	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
13:11:57	R2035	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
13:11:57	R2035	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
13:28:35	R2035	On 06/05/2021	12.77	Put	Bond Future	1	165,000,000	0.00 Member	Sell
13:28:35	R2035	On 06/05/2021	10.81	Call	Bond Future	1	165,000,000	0.00 Member	Sell
13:28:35	R2035	On 06/05/2021	11.55	Put	Bond Future	1	165,000,000	0.00 Member	Buy
13:28:35	R2035	On 06/05/2021	11.55	Put	Bond Future	1	165,000,000	0.00 Member	Sell
13:28:35	R2035	On 06/05/2021	10.81	Call	Bond Future	1	165,000,000	0.00 Member	Buy
13:28:35	R2035	On 06/05/2021	12.77	Put	Bond Future	1	165,000,000	0.00 Member	Buy
16:24:46	R2035	On 06/05/2021	12.77	Put	Bond Future	1	165,000,000	0.00 Member	Buy
16:24:46	R2035	On 06/05/2021	12.77	Put	Bond Future	1	17,000,000	0.00 Member	Sell
16:24:57	R2035	On 06/05/2021	11.55	Put	Bond Future	1	165,000,000	0.00 Member	Sell
16:24:57	R2035	On 06/05/2021	11.55	Put	Bond Future	1	17,000,000	0.00 Member	Buy
16:25:09	R2035	On 06/05/2021	10.81	Call	Bond Future	1	165,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:25:09	R2035	On 06/05/2021	10.81	Call	Bond Future	1	17,000,000	0.00 Member	Sell
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	68,000,000	0.00 Member	Sell
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	14,000,000	0.00 Client	Buy
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	66,000,000	0.00 Member	Sell
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	66,000,000	0.00 Member	Buy
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	68,000,000	0.00 Member	Buy
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	17,000,000	0.00 Member	Sell
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	68,000,000	0.00 Client	Buy
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	17,000,000	0.00 Client	Buy
16:30:34	R2035	On 06/05/2021	11.55	Put	Bond Future	1	66,000,000	0.00 Client	Buy
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	66,000,000	0.00 Member	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	68,000,000	0.00 Member	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	17,000,000	0.00 Member	Buy
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	68,000,000	0.00 Client	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	68,000,000	0.00 Member	Buy
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	14,000,000	0.00 Member	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	66,000,000	0.00 Client	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	17,000,000	0.00 Client	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	14,000,000	0.00 Client	Sell
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	66,000,000	0.00 Member	Buy
16:34:20	R2035	On 06/05/2021	10.81	Call	Bond Future	1	14,000,000	0.00 Member	Buy
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	14,000,000	0.00 Client	Sell
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	66,000,000	0.00 Member	Buy
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	66,000,000	0.00 Member	Sell
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	68,000,000	0.00 Member	Sell
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	68,000,000	0.00 Client	Sell
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	17,000,000	0.00 Member	Buy
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	68,000,000	0.00 Member	Buy
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	17,000,000	0.00 Client	Sell
16:42:06	R2035	On 06/05/2021	12.77	Put	Bond Future	1	66,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2035 Bond Future						49	2,971,200,000	0.00	
11:59:26	R2037	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
11:59:26	R2037	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Buy
13:11:22	R2037	On 06/08/2020			Bond Future	1	300,000	0.00 Client	Buy
13:11:22	R2037	On 06/08/2020			Bond Future	1	300,000	0.00 Member	Sell
Total for R2037 Bond Future						4	1,200,000	0.00	
15:39:23	R2044	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
15:39:23	R2044	On 06/08/2020			Bond Future	1	50,000,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	2,600,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	1,600,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	7,100,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	7,100,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	9,900,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	12,300,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	7,100,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	3,400,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	3,400,000	0.00 Client	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	2,600,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	1,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	12,300,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	12,300,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	9,900,000	0.00 Member	Buy
16:24:37	R2044	On 06/08/2020			Bond Future	1	9,900,000	0.00 Member	Sell
16:24:37	R2044	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
Total for R2044 Bond Future						31	200,000,000	0.00	
8:55:00	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
8:59:17	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
9:01:05	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
9:01:05	R209	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
11:59:26	R209	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
11:59:26	R209	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
13:10:46	R209	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
13:10:46	R209	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
13:28:35	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:28:35	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Sell
13:28:35	R209	On 06/05/2021			Bond Future	1	46,000,000	0.00 Member	Buy
13:28:35	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:28:35	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
13:28:35	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:28:35	R209	On 06/05/2021			Bond Future	1	46,000,000	0.00 Member	Sell
13:28:35	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:32:46	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Client	Sell
14:32:46	R209	On 06/05/2021	10.25	Call	Bond Future	1	100,000,000	0.00 Member	Buy
14:32:56	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Client	Buy
14:32:56	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:33:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Client	Sell
14:33:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:33:22	R209	On 06/05/2021			Bond Future	1	46,000,000	0.00 Client	Buy
14:33:22	R209	On 06/05/2021			Bond Future	1	46,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R209 Bond Future						24	1,394,400,000	0.00	
14:42:12	R210	On 05/11/2020			Bond Future	1	64,400,000	0.00 Member	Sell
14:42:12	R210	On 06/08/2020			Bond Future	1	64,400,000	0.00 Member	Buy
14:42:12	R210	On 06/08/2020			Bond Future	1	12,400,000	0.00 Member	Sell
14:42:12	R210	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Buy
15:51:18	R210	On 06/08/2020			Bond Future	1	12,400,000	0.00 Client	Sell
15:51:18	R210	On 06/08/2020			Bond Future	1	52,000,000	0.00 Member	Sell
15:51:18	R210	On 06/08/2020			Bond Future	1	52,000,000	0.00 Member	Buy
15:51:18	R210	On 06/08/2020			Bond Future	1	52,000,000	0.00 Client	Sell
15:51:18	R210	On 06/08/2020			Bond Future	1	12,400,000	0.00 Member	Buy
15:52:28	R210	On 05/11/2020			Bond Future	1	12,400,000	0.00 Client	Buy
15:52:28	R210	On 05/11/2020			Bond Future	1	52,000,000	0.00 Member	Sell
15:52:28	R210	On 05/11/2020			Bond Future	1	52,000,000	0.00 Client	Buy
15:52:28	R210	On 05/11/2020			Bond Future	1	52,000,000	0.00 Member	Buy
15:52:28	R210	On 05/11/2020			Bond Future	1	12,400,000	0.00 Member	Sell
Total for R210 Bond Future						14	515,200,000	0.00	
14:13:02	R212	On 06/08/2020			Bond Future	1	152,600,000	0.00 Member	Sell
14:13:02	R212	On 05/11/2020			Bond Future	1	152,600,000	0.00 Member	Buy
14:13:02	R212	On 05/11/2020			Bond Future	1	152,600,000	0.00 Client	Sell
14:13:02	R212	On 06/08/2020			Bond Future	1	152,600,000	0.00 Client	Buy
Total for R212 Bond Future						4	610,400,000	0.00	
Grand Total for all Instruments						200	15,358,800,000	0.00	