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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:39:13	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
9:48:33	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
10:04:29	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:04:29	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Buy
12:26:14	R186	On 05/11/2020		Bond Future	1	8,900,000	0.00 Member	Buy
12:26:14	R186	On 05/11/2020		Bond Future	1	8,900,000	0.00 Member	Sell
13:59:19	R186	On 05/11/2020		Bond Future	1	3,400,000	0.00 Member	Buy
13:59:19	R186	On 05/11/2020		Bond Future	1	3,400,000	0.00 Member	Sell
14:25:35	R186	On 05/11/2020		Bond Future	1	3,400,000	0.00 Member	Sell
14:25:35	R186	On 05/11/2020		Bond Future	1	3,400,000	0.00 Client	Buy
16:57:57	R186	On 05/11/2020		Bond Future	1	8,900,000	0.00 Member	Buy
16:57:57	R186	On 05/11/2020		Bond Future	1	8,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						12	53,200,000	0.00	
13:13:01	R2030	On 04/02/2021	8.20	Call	Bond Future	1	160,000,000	0.00 Member	Buy
13:13:01	R2030	On 04/02/2021	9.20	Call	Bond Future	1	160,000,000	0.00 Member	Sell
13:13:01	R2030	On 05/11/2020			Bond Future	1	36,800,000	0.00 Member	Buy
13:13:01	R2030	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
13:13:01	R2030	On 04/02/2021	8.20	Call	Bond Future	1	22,900,000	0.00 Member	Sell
13:13:01	R2030	On 04/02/2021	9.20	Call	Bond Future	1	22,900,000	0.00 Member	Buy
15:58:56	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	5,800,000	0.00 Member	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	25,100,000	0.00 Member	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
15:58:56	R2030	On 05/11/2020			Bond Future	1	25,100,000	0.00 Client	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	25,100,000	0.00 Member	Buy
15:58:56	R2030	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
15:58:56	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Buy
15:58:56	R2030	On 05/11/2020			Bond Future	1	5,300,000	0.00 Client	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	5,800,000	0.00 Client	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Client	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	300,000	0.00 Member	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
15:58:56	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
15:58:56	R2030	On 05/11/2020			Bond Future	1	5,800,000	0.00 Member	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	600,000	0.00 Member	Sell
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	1,800,000	0.00 Member	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	600,000	0.00 Member	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	1,400,000	0.00 Client	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	25,000,000	0.00 Client	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	1,800,000	0.00 Client	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	25,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	600,000	0.00 Client	Buy
16:09:04	R2030	On 04/02/2021	9.20	Call	Bond Future	1	1,800,000	0.00 Member	Sell
16:09:05	R2030	On 04/02/2021	9.20	Call	Bond Future	1	108,300,000	0.00 Client	Buy
16:09:05	R2030	On 04/02/2021	9.20	Call	Bond Future	1	108,300,000	0.00 Member	Sell
16:09:05	R2030	On 04/02/2021	9.20	Call	Bond Future	1	22,900,000	0.00 Member	Sell
16:09:05	R2030	On 04/02/2021	9.20	Call	Bond Future	1	108,300,000	0.00 Member	Buy
16:09:05	R2030	On 04/02/2021	9.20	Call	Bond Future	1	22,900,000	0.00 Client	Buy
16:10:56	R2030	On 04/02/2021	8.20	Call	Bond Future	1	25,000,000	0.00 Client	Sell
16:10:56	R2030	On 04/02/2021	8.20	Call	Bond Future	1	1,800,000	0.00 Member	Sell
16:10:56	R2030	On 04/02/2021	8.20	Call	Bond Future	1	25,000,000	0.00 Member	Buy
16:10:56	R2030	On 04/02/2021	8.20	Call	Bond Future	1	25,000,000	0.00 Member	Sell
16:10:56	R2030	On 04/02/2021	8.20	Call	Bond Future	1	1,800,000	0.00 Client	Sell
16:10:56	R2030	On 04/02/2021	8.20	Call	Bond Future	1	1,800,000	0.00 Member	Buy
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	22,900,000	0.00 Client	Sell
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	108,300,000	0.00 Member	Sell
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	22,900,000	0.00 Member	Buy
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	108,300,000	0.00 Client	Sell
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	1,400,000	0.00 Client	Sell
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	600,000	0.00 Member	Buy
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	108,300,000	0.00 Member	Buy
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	600,000	0.00 Member	Sell
16:10:57	R2030	On 04/02/2021	8.20	Call	Bond Future	1	600,000	0.00 Client	Sell
Total for R2030 Bond Future						57	1,427,200,000	0.00	
13:59:19	R2032	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Buy
13:59:19	R2032	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
14:24:21	R2032	On 05/11/2020			Bond Future	1	5,400,000	0.00 Client	Buy
14:24:21	R2032	On 05/11/2020			Bond Future	1	5,400,000	0.00 Member	Sell
15:12:59	R2032	On 05/11/2020			Bond Future	1	96,000,000	0.00 Member	Buy
15:12:59	R2032	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Sell
15:19:40	R2032	On 05/11/2020			Bond Future	1	554,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:19:40	R2032	On 05/11/2020			Bond Future	1	894,300,000	0.00 Member	Buy
15:53:11	R2032	On 05/11/2020			Bond Future	1	340,000,000	0.00 Member	Buy
15:53:11	R2032	On 05/11/2020			Bond Future	1	340,000,000	0.00 Member	Sell
15:53:11	R2032	On 05/11/2020			Bond Future	1	554,300,000	0.00 Member	Buy
15:53:11	R2032	On 05/11/2020			Bond Future	1	340,000,000	0.00 Client	Sell
15:53:11	R2032	On 05/11/2020			Bond Future	1	554,300,000	0.00 Client	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	88,600,000	0.00 Client	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	3,800,000	0.00 Client	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	3,200,000	0.00 Member	Buy
16:05:04	R2032	On 05/11/2020			Bond Future	1	3,800,000	0.00 Member	Buy
16:05:04	R2032	On 05/11/2020			Bond Future	1	3,200,000	0.00 Client	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
16:05:04	R2032	On 05/11/2020			Bond Future	1	88,600,000	0.00 Member	Buy
16:05:04	R2032	On 05/11/2020			Bond Future	1	88,600,000	0.00 Member	Sell
16:05:04	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
Total for R2032 Bond Future						24	3,982,800,000	0.00	
8:53:37	R2035	On 05/11/2020			Bond Future	1	71,000,000	0.00 Member	Buy
8:53:37	R2035	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	21,600,000	0.00 Member	Buy
13:08:29	R2035	On 05/11/2020			Bond Future	1	21,600,000	0.00 Client	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Client	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	21,600,000	0.00 Member	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	34,900,000	0.00 Member	Buy
13:08:29	R2035	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Buy
13:08:29	R2035	On 05/11/2020			Bond Future	1	7,100,000	0.00 Client	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	34,900,000	0.00 Member	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	7,100,000	0.00 Member	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	34,900,000	0.00 Client	Sell
13:08:29	R2035	On 05/11/2020			Bond Future	1	3,600,000	0.00 Member	Buy
13:08:30	R2035	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
13:08:30	R2035	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Sell
15:19:40	R2035	On 05/11/2020			Bond Future	1	99,500,000	0.00 Member	Sell
15:19:40	R2035	On 05/11/2020			Bond Future	1	149,500,000	0.00 Member	Buy
15:54:50	R2035	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
15:54:50	R2035	On 05/11/2020			Bond Future	1	99,500,000	0.00 Member	Buy
15:54:50	R2035	On 05/11/2020			Bond Future	1	99,500,000	0.00 Client	Sell
15:54:50	R2035	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Sell
15:54:50	R2035	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
Total for R2035 Bond Future						26	882,000,000	0.00	
10:53:45	R2040	On 05/11/2020			Bond Future	1	8,000,000	0.00 Member	Buy
10:53:45	R2040	On 05/11/2020			Bond Future	1	8,000,000	0.00 Member	Sell
11:02:07	R2040	On 05/11/2020			Bond Future	1	8,000,000	0.00 Member	Sell
11:02:07	R2040	On 05/11/2020			Bond Future	1	8,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	32,000,000	0.00	
13:59:19	R2044	On 05/11/2020			Bond Future	1	8,900,000	0.00 Member	Buy
13:59:19	R2044	On 05/11/2020			Bond Future	1	8,900,000	0.00 Member	Sell
14:25:02	R2044	On 05/11/2020			Bond Future	1	8,900,000	0.00 Client	Buy
14:25:02	R2044	On 05/11/2020			Bond Future	1	8,900,000	0.00 Member	Sell
Total for R2044 Bond Future						4	35,600,000	0.00	
12:08:10	R2048	On 05/11/2020			Bond Future	1	22,800,000	0.00 Member	Sell
12:08:10	R2048	On 05/11/2020			Bond Future	1	22,800,000	0.00 Member	Buy
13:13:01	R2048	On 04/02/2021	10.75	Call	Bond Future	1	259,000,000	0.00 Member	Buy
13:13:01	R2048	On 04/02/2021	11.50	Call	Bond Future	1	259,000,000	0.00 Member	Sell
13:13:01	R2048	On 05/11/2020			Bond Future	1	41,500,000	0.00 Member	Buy
13:13:01	R2048	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:13:01	R2048	On 04/02/2021	11.50	Call	Bond Future	1	36,600,000	0.00 Member	Buy
13:13:01	R2048	On 04/02/2021	10.75	Call	Bond Future	1	36,600,000	0.00 Member	Sell
14:04:16	R2048	On 05/11/2020			Bond Future	1	22,800,000	0.00 Client	Sell
14:04:16	R2048	On 05/11/2020			Bond Future	1	22,800,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	28,200,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	5,900,000	0.00 Client	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	6,400,000	0.00 Client	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	5,900,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
15:57:00	R2048	On 05/11/2020			Bond Future	1	28,200,000	0.00 Client	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	28,200,000	0.00 Member	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
15:57:00	R2048	On 05/11/2020			Bond Future	1	6,400,000	0.00 Member	Sell
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	176,300,000	0.00 Member	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	3,000,000	0.00 Member	Sell
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	3,000,000	0.00 Member	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	40,000,000	0.00 Member	Sell
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	40,000,000	0.00 Member	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	2,300,000	0.00 Member	Sell
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	2,300,000	0.00 Member	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	800,000	0.00 Member	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	3,000,000	0.00 Client	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	36,600,000	0.00 Client	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	40,000,000	0.00 Client	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	2,300,000	0.00 Client	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	800,000	0.00 Client	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	36,600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	176,300,000	0.00 Client	Buy
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	176,300,000	0.00 Member	Sell
16:04:15	R2048	On 04/02/2021	11.50	Call	Bond Future	1	800,000	0.00 Member	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	40,000,000	0.00 Client	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	40,000,000	0.00 Member	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	2,300,000	0.00 Member	Buy
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	2,300,000	0.00 Member	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	176,300,000	0.00 Client	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	36,600,000	0.00 Client	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	40,000,000	0.00 Member	Buy
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	800,000	0.00 Client	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	3,000,000	0.00 Member	Buy
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	3,000,000	0.00 Client	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	36,600,000	0.00 Member	Buy
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	800,000	0.00 Member	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	176,300,000	0.00 Member	Buy
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	176,300,000	0.00 Member	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	3,000,000	0.00 Member	Sell
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	800,000	0.00 Member	Buy
16:06:40	R2048	On 04/02/2021	10.75	Call	Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2048 Bond Future						61	2,329,200,000	0.00	
12:08:10	R214	On 05/11/2020			Bond Future	1	62,200,000	0.00 Member	Sell
12:08:10	R214	On 05/11/2020			Bond Future	1	62,200,000	0.00 Member	Buy
12:26:14	R214	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
12:26:14	R214	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Sell
14:03:32	R214	On 05/11/2020			Bond Future	1	62,200,000	0.00 Member	Buy
14:03:32	R214	On 05/11/2020			Bond Future	1	62,200,000	0.00 Client	Sell
16:57:16	R214	On 05/11/2020			Bond Future	1	7,000,000	0.00 Client	Sell
16:57:16	R214	On 05/11/2020			Bond Future	1	7,000,000	0.00 Member	Buy
Total for R214 Bond Future						8	276,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					196	9,018,800,000	0.00	
