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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:29:08	I2025	On 05/11/2020		Bond Future	1	15,600,000	0.00 Member	Sell
10:38:35	I2025	On 05/11/2020		Bond Future	1	15,600,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>2</b>	<b>31,200,000</b>	<b>0.00</b>	
9:26:25	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
9:29:08	R186	On 05/11/2020		Bond Future	1	6,300,000	0.00 Member	Sell
9:29:08	R186	On 05/11/2020		Bond Future	1	36,300,000	0.00 Member	Sell
9:45:41	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
10:09:56	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
10:09:56	R186	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Sell
10:26:07	R186	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Buy
10:26:52	R186	On 05/11/2020		Bond Future	1	4,300,000	0.00 Member	Buy
10:26:52	R186	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:26:52	R186	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
10:26:52	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Member	Sell
10:26:52	R186	On 05/11/2020			Bond Future	1	4,300,000	0.00 Client	Buy
10:30:27	R186	On 05/11/2020			Bond Future	1	7,500,000	0.00 Member	Buy
10:31:03	R186	On 05/11/2020			Bond Future	1	28,800,000	0.00 Member	Buy
10:31:03	R186	On 05/11/2020			Bond Future	1	28,800,000	0.00 Client	Buy
10:31:03	R186	On 05/11/2020			Bond Future	1	7,500,000	0.00 Member	Sell
10:31:03	R186	On 05/11/2020			Bond Future	1	7,500,000	0.00 Client	Buy
10:31:03	R186	On 05/11/2020			Bond Future	1	28,800,000	0.00 Member	Sell
12:13:44	R186	On 05/11/2020			Bond Future	1	9,500,000	0.00 Client	Buy
12:13:44	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
12:15:01	R186	On 05/11/2020			Bond Future	1	7,600,000	0.00 Member	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
12:15:01	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	7,600,000	0.00 Client	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
12:15:01	R186	On 05/11/2020			Bond Future	1	7,600,000	0.00 Member	Buy
12:15:01	R186	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>31</b>	<b>212,400,000</b>	<b>0.00</b>	
11:07:35	R2023	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
11:07:35	R2023	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy
11:09:49	R2023	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Sell
11:09:49	R2023	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
11:09:49	R2023	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
11:09:49	R2023	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
11:09:49	R2023	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
11:28:22	R2023	On 05/11/2020			Bond Future	1	6,200,000	0.00 Member	Buy
11:28:22	R2023	On 05/11/2020			Bond Future	1	6,200,000	0.00 Member	Sell
11:42:52	R2023	On 05/11/2020			Bond Future	1	6,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:42:52	R2023	On 05/11/2020			Bond Future	1	6,200,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>11</b>	<b>33,600,000</b>	<b>0.00</b>	
15:47:33	R2030	On 05/08/2021	9.45	Call	Bond Future	1	60,000,000	0.00 Member	Sell
15:47:33	R2030	On 05/08/2021	8.95	Call	Bond Future	1	60,000,000	0.00 Member	Buy
15:47:33	R2030	On 05/08/2021	12.10	Put	Bond Future	1	60,000,000	0.00 Member	Buy
15:47:33	R2030	On 05/08/2021	8.95	Call	Bond Future	1	6,400,000	0.00 Member	Sell
15:47:33	R2030	On 05/08/2021	12.10	Put	Bond Future	1	6,400,000	0.00 Member	Sell
15:47:33	R2030	On 05/08/2021	9.45	Call	Bond Future	1	6,400,000	0.00 Member	Buy
17:07:17	R2030	On 05/08/2021	8.95	Call	Bond Future	1	53,600,000	0.00 Client	Sell
17:07:17	R2030	On 05/08/2021	8.95	Call	Bond Future	1	53,600,000	0.00 Member	Sell
17:07:17	R2030	On 05/08/2021	8.95	Call	Bond Future	1	53,600,000	0.00 Member	Buy
17:07:31	R2030	On 05/08/2021	9.45	Call	Bond Future	1	53,600,000	0.00 Member	Buy
17:07:31	R2030	On 05/08/2021	9.45	Call	Bond Future	1	53,600,000	0.00 Client	Buy
17:07:31	R2030	On 05/08/2021	9.45	Call	Bond Future	1	53,600,000	0.00 Member	Sell
17:07:42	R2030	On 05/08/2021	12.10	Put	Bond Future	1	53,600,000	0.00 Client	Sell
17:07:42	R2030	On 05/08/2021	12.10	Put	Bond Future	1	53,600,000	0.00 Member	Buy
17:07:42	R2030	On 05/08/2021	12.10	Put	Bond Future	1	53,600,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>15</b>	<b>681,600,000</b>	<b>0.00</b>	
9:04:39	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Buy
9:04:39	R2032	On 05/11/2020			Bond Future	1	6,900,000	0.00 Member	Sell
9:12:04	R2032	On 05/11/2020			Bond Future	1	5,300,000	0.00 Client	Buy
9:12:04	R2032	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Buy
9:12:04	R2032	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
9:12:04	R2032	On 05/11/2020			Bond Future	1	5,300,000	0.00 Member	Sell
9:12:05	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Buy
9:12:05	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Member	Sell
9:12:05	R2032	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:12:05	R2032	On 05/11/2020			Bond Future	1	200,000	0.00 Client	Buy
9:12:05	R2032	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
9:12:05	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:12:05	R2032	On 05/11/2020			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>13</b>	<b>27,600,000</b>	<b>0.00</b>	
15:47:33	R2040	On 05/08/2021	14.80	Put	Bond Future	1	90,000,000	0.00 Member	Buy
15:47:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	90,000,000	0.00 Member	Buy
15:47:33	R2040	On 05/08/2021	11.55	Call	Bond Future	1	90,000,000	0.00 Member	Sell
15:47:33	R2040	On 05/08/2021	11.55	Call	Bond Future	1	600,000	0.00 Member	Buy
15:47:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	600,000	0.00 Member	Sell
15:47:33	R2040	On 05/08/2021	14.80	Put	Bond Future	1	600,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	42,400,000	0.00 Member	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	22,300,000	0.00 Member	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	7,500,000	0.00 Member	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	2,800,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	7,200,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	3,000,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	22,300,000	0.00 Client	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	7,500,000	0.00 Client	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	42,400,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	7,500,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	42,400,000	0.00 Client	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	3,000,000	0.00 Member	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	2,800,000	0.00 Member	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	7,200,000	0.00 Member	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	22,300,000	0.00 Member	Sell
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	7,200,000	0.00 Client	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	2,800,000	0.00 Client	Buy
17:01:04	R2040	On 05/08/2021	11.55	Call	Bond Future	1	3,000,000	0.00 Client	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,300,000	0.00 Client	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	600,000	0.00 Client	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,200,000	0.00 Member	Sell
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,000,000	0.00 Client	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	700,000	0.00 Client	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	600,000	0.00 Member	Sell
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	700,000	0.00 Member	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,300,000	0.00 Member	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,200,000	0.00 Member	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,000,000	0.00 Member	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	700,000	0.00 Member	Sell
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,200,000	0.00 Client	Buy
17:01:05	R2040	On 05/08/2021	11.55	Call	Bond Future	1	1,000,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	22,300,000	0.00 Client	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	7,500,000	0.00 Client	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	7,200,000	0.00 Client	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	3,000,000	0.00 Member	Buy
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	22,300,000	0.00 Member	Buy
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	42,400,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	22,300,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	7,500,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	42,400,000	0.00 Client	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	2,800,000	0.00 Client	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	2,800,000	0.00 Member	Buy
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	2,800,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	3,000,000	0.00 Client	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	7,200,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	3,000,000	0.00 Member	Sell
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	42,400,000	0.00 Member	Buy
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	7,500,000	0.00 Member	Buy
17:03:32	R2040	On 05/08/2021	11.05	Call	Bond Future	1	7,200,000	0.00 Member	Buy
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,000,000	0.00 Member	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	700,000	0.00 Member	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,300,000	0.00 Member	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,200,000	0.00 Member	Buy
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,300,000	0.00 Client	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,000,000	0.00 Member	Buy
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,300,000	0.00 Member	Buy
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	600,000	0.00 Client	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,200,000	0.00 Member	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	700,000	0.00 Member	Buy
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,000,000	0.00 Client	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	700,000	0.00 Client	Sell
17:03:33	R2040	On 05/08/2021	11.05	Call	Bond Future	1	1,200,000	0.00 Client	Sell
17:03:50	R2040	On 05/08/2021	14.80	Put	Bond Future	1	42,400,000	0.00 Client	Sell
17:03:50	R2040	On 05/08/2021	14.80	Put	Bond Future	1	42,400,000	0.00 Member	Buy
17:03:50	R2040	On 05/08/2021	14.80	Put	Bond Future	1	42,400,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	22,300,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	22,300,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	7,500,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	7,500,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,000,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	700,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,000,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	700,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	2,800,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	7,200,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	700,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,200,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,300,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,200,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,200,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	600,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	2,800,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,300,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	7,200,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	600,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,300,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	7,500,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	3,000,000	0.00 Member	Buy
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	1,000,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	3,000,000	0.00 Client	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	3,000,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	2,800,000	0.00 Member	Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	7,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:51	R2040	On 05/08/2021	14.80	Put	Bond Future	1	22,300,000	0.00 Client	Sell
<b>Total for R2040 Bond Future</b>						<b>102</b>	<b>1,080,000,000</b>	<b>0.00</b>	
9:23:22	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
9:46:51	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
10:04:57	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
10:04:57	R209	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>178</b>	<b>2,070,400,000</b>	<b>0.00</b>	