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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
10:35:25	R186	On 05/11/2020		Bond Future	1	41,200,000	0.00 Member	Sell	
10:51:45	R186	On 05/11/2020		Bond Future	1	41,200,000	0.00 Client	Buy	
11:35:27	R186	On 05/11/2020		Bond Future	1	7,000,000	0.00 Member	Sell	
11:35:27	R186	On 05/11/2020		Bond Future	1	2,500,000	0.00 Member	Buy	
11:35:27	R186	On 05/11/2020		Bond Future	1	2,500,000	0.00 Member	Sell	
11:35:27	R186	On 05/11/2020		Bond Future	1	7,000,000	0.00 Member	Buy	
11:43:19	R186	On 05/11/2020		Bond Future	1	7,000,000	0.00 Client	Sell	
11:43:19	R186	On 05/11/2020		Bond Future	1	7,000,000	0.00 Member	Buy	
11:43:40	R186	On 05/11/2020		Bond Future	1	2,500,000	0.00 Client	Buy	
11:43:40	R186	On 05/11/2020		Bond Future	1	2,500,000	0.00 Member	Sell	
Total for R186 Bond Future					10	120,400,000	0.00		
10:59:47	R2030	On 04/02/2021	8.86	Call	Bond Future	1	100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:59:47	R2030	On 04/02/2021	8.37	Call	Bond Future	1	300,000	0.00 Client	Sell
10:59:47	R2030	On 04/02/2021	10.20	Put	Bond Future	1	400,000	0.00 Client	Sell
10:59:47	R2030	On 04/02/2021	9.12	Call	Bond Future	1	300,000	0.00 Client	Sell
10:59:47	R2030	On 04/02/2021	8.86	Call	Bond Future	1	100,000	0.00 Client	Sell
10:59:47	R2030	On 04/02/2021	8.37	Call	Bond Future	1	300,000	0.00 Client	Buy
10:59:47	R2030	On 04/02/2021	8.36	Call	Bond Future	1	100,000	0.00 Client	Buy
10:59:47	R2030	On 04/02/2021	10.20	Put	Bond Future	1	400,000	0.00 Client	Buy
10:59:47	R2030	On 04/02/2021	8.36	Call	Bond Future	1	100,000	0.00 Client	Sell
10:59:47	R2030	On 04/02/2021	9.12	Call	Bond Future	1	300,000	0.00 Client	Buy
10:59:47	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:47	R2030	On 05/11/2020	10.47	Put	Bond Future	1	900,000	0.00 Client	Sell
10:59:47	R2030	On 05/11/2020	10.47	Put	Bond Future	1	900,000	0.00 Client	Buy
10:59:47	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:48	R2030	On 05/11/2020	9.23	Call	Bond Future	1	900,000	0.00 Client	Buy
10:59:48	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:48	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:48	R2030	On 05/11/2020	9.23	Call	Bond Future	1	900,000	0.00 Client	Sell
10:59:48	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:48	R2030	On 05/11/2020	8.73	Call	Bond Future	1	900,000	0.00 Client	Sell
10:59:48	R2030	On 05/11/2020	8.73	Call	Bond Future	1	900,000	0.00 Client	Buy
10:59:48	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:34:46	R2030	On 05/11/2020			Bond Future	1	30,000,000	0.00 Member	Sell
14:12:25	R2030	On 05/11/2020			Bond Future	1	30,000,000	0.00 Client	Buy
Total for R2030 Bond Future						24	73,800,000	0.00	
10:59:47	R2032	On 04/02/2021	8.79	Call	Bond Future	1	200,000	0.00 Client	Sell
10:59:47	R2032	On 04/02/2021	10.82	Put	Bond Future	1	200,000	0.00 Client	Sell
10:59:47	R2032	On 04/02/2021	8.79	Call	Bond Future	1	200,000	0.00 Client	Buy
10:59:47	R2032	On 04/02/2021	10.82	Put	Bond Future	1	200,000	0.00 Client	Buy
10:59:48	R2032	On 04/02/2021	9.29	Call	Bond Future	1	200,000	0.00 Client	Sell
10:59:48	R2032	On 04/02/2021	9.29	Call	Bond Future	1	200,000	0.00 Client	Buy
10:59:49	R2032	On 05/11/2020	10.99	Put	Bond Future	1	900,000	0.00 Client	Buy
10:59:49	R2032	On 05/11/2020	9.11	Call	Bond Future	1	900,000	0.00 Client	Buy
10:59:49	R2032	On 05/11/2020	9.61	Call	Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:59:49	R2032	On 05/11/2020	10.99	Put	Bond Future	1	900,000	0.00 Client	Sell
10:59:49	R2032	On 05/11/2020	9.11	Call	Bond Future	1	900,000	0.00 Client	Sell
10:59:49	R2032	On 05/11/2020	9.61	Call	Bond Future	1	900,000	0.00 Client	Sell
Total for R2032 Bond Future						12	6,600,000	0.00	
10:45:41	R2035	On 05/11/2020			Bond Future	1	1,600,000	0.00 Member	Sell
11:19:33	R2035	On 05/11/2020			Bond Future	1	1,600,000	0.00 Client	Buy
17:51:53	R2035	On 05/11/2020			Bond Future	1	32,600,000	0.00 Member	Sell
17:51:53	R2035	On 05/11/2020			Bond Future	1	32,600,000	0.00 Member	Buy
17:57:40	R2035	On 05/11/2020			Bond Future	1	32,600,000	0.00 Member	Buy
17:57:40	R2035	On 05/11/2020			Bond Future	1	32,600,000	0.00 Client	Sell
Total for R2035 Bond Future						6	133,600,000	0.00	
10:59:48	R2040	On 04/02/2021	10.24	Call	Bond Future	1	300,000	0.00 Client	Buy
10:59:48	R2040	On 04/02/2021	11.57	Put	Bond Future	1	300,000	0.00 Client	Buy
10:59:48	R2040	On 04/02/2021	10.07	Call	Bond Future	1	400,000	0.00 Client	Sell
10:59:48	R2040	On 04/02/2021	11.57	Put	Bond Future	1	300,000	0.00 Client	Sell
10:59:48	R2040	On 04/02/2021	11.74	Put	Bond Future	1	400,000	0.00 Client	Sell
10:59:48	R2040	On 04/02/2021	11.74	Put	Bond Future	1	400,000	0.00 Client	Buy
10:59:48	R2040	On 04/02/2021	10.07	Call	Bond Future	1	400,000	0.00 Client	Buy
10:59:48	R2040	On 04/02/2021	10.24	Call	Bond Future	1	300,000	0.00 Client	Sell
10:59:49	R2040	On 04/02/2021	9.49	Call	Bond Future	1	300,000	0.00 Client	Buy
10:59:49	R2040	On 04/02/2021	9.49	Call	Bond Future	1	300,000	0.00 Client	Sell
10:59:49	R2040	On 04/02/2021	9.57	Call	Bond Future	1	400,000	0.00 Client	Sell
10:59:49	R2040	On 04/02/2021	9.57	Call	Bond Future	1	400,000	0.00 Client	Buy
10:59:49	R2040	On 05/11/2020	10.23	Call	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:49	R2040	On 05/11/2020	10.00	Call	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:49	R2040	On 05/11/2020	11.50	Put	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:49	R2040	On 05/11/2020	10.00	Call	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:49	R2040	On 05/11/2020	11.50	Put	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:49	R2040	On 05/11/2020	10.23	Call	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:50	R2040	On 05/11/2020	9.73	Call	Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:59:50	R2040	On 05/11/2020	9.73	Call	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:50	R2040	On 05/11/2020	11.70	Put	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:50	R2040	On 05/11/2020	9.50	Call	Bond Future	1	1,000,000	0.00 Client	Sell
10:59:50	R2040	On 05/11/2020	9.50	Call	Bond Future	1	1,000,000	0.00 Client	Buy
10:59:50	R2040	On 05/11/2020	11.70	Put	Bond Future	1	1,000,000	0.00 Client	Buy
Total for R2040 Bond Future						24	16,200,000	0.00	
11:15:55	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
11:15:55	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Sell
11:38:23	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Sell
11:38:23	R2044	On 05/11/2020			Bond Future	1	8,400,000	0.00 Client	Buy
Total for R2044 Bond Future						4	33,600,000	0.00	
11:15:55	R2048	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Sell
11:15:55	R2048	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
11:38:00	R2048	On 05/11/2020			Bond Future	1	8,400,000	0.00 Member	Buy
11:38:00	R2048	On 05/11/2020			Bond Future	1	8,400,000	0.00 Client	Sell
13:13:27	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
13:13:27	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:51:19	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
15:51:19	R2048	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
Total for R2048 Bond Future						8	40,800,000	0.00	
13:13:27	R209	On 05/11/2020			Bond Future	1	18,400,000	0.00 Member	Buy
13:13:27	R209	On 05/11/2020			Bond Future	1	18,400,000	0.00 Member	Sell
15:49:57	R209	On 05/11/2020			Bond Future	1	18,400,000	0.00 Member	Buy
15:49:57	R209	On 05/11/2020			Bond Future	1	18,400,000	0.00 Client	Sell
Total for R209 Bond Future						4	73,600,000	0.00	
13:17:36	R212	On 05/11/2020			Bond Future	1	7,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:36	R212	On 05/11/2020			Bond Future	1	7,800,000	0.00 Member	Sell
15:48:50	R212	On 05/11/2020			Bond Future	1	7,800,000	0.00 Client	Buy
15:48:50	R212	On 05/11/2020			Bond Future	1	7,800,000	0.00 Member	Sell
Total for R212 Bond Future						4	31,200,000	0.00	
13:13:59	R214	On 05/11/2020			Bond Future	1	9,100,000	0.00 Member	Sell
13:13:59	R214	On 05/11/2020			Bond Future	1	9,100,000	0.00 Member	Buy
15:51:58	R214	On 05/11/2020			Bond Future	1	9,100,000	0.00 Member	Buy
15:51:58	R214	On 05/11/2020			Bond Future	1	9,100,000	0.00 Client	Sell
Total for R214 Bond Future						4	36,400,000	0.00	
Grand Total for all Instruments						100	566,200,000	0.00	