JS≣

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/10/2020

Johannesburg Stock Exchange

One Exchange Square, Gwen Lane, Sandown, South Africa Private Bag X991174 Sandton 2146

Tel: +27 11 520 7000 Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06

VAT number: 4080119391

Matched Time	Contract	Details	Strike Call		No of Trades	Nominal	Trade Type	Buy/ Sell
9:58:43	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
9:58:43	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Sell
11:50:15	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Client	Sell
11:50:15	GOVI	On 05/11/2020		GOVI	1	10,000	0.00 Member	Buy
Total for GO	VI GOVI				4	40,000	0.00	
17:14:20	12025	On 05/11/2020		Bond Future	1	200,000	0.00 Member	Buy
17:14:20	12025	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Sell
17:41:16	12025	On 05/11/2020		Bond Future	1	200,000	0.00 Member	Sell
17:41:16	12025	On 05/11/2020		Bond Future	1	100,000	0.00 Member	Buy
17:41:16	12025	On 05/11/2020		Bond Future	1	200,000	0.00 Client	Buy
17:41:16	12025	On 05/11/2020		Bond Future	1	100,000	0.00 Client	Buy
17:41:16	12025	On 05/11/2020		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract I	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I202	25 Bond Future					7	1,200,000	0.00	
17:14:20	12033	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Buy
17:14:20	12033	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
17:42:25	12033	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
17:42:25	12033	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
17:42:25	12033	On 05/11/2020			Bond Future	1	500,000	0.00 Member	Sell
17:42:25	12033	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Buy
17:42:25	12033	On 05/11/2020			Bond Future	1	500,000	0.00 Client	Buy
Total for I203	33 Bond Future					7	9,200,000	0.00	
12:13:13	R186	On 05/11/2020			Bond Future	1	263,200,000	0.00 Member	Sell
12:22:26	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	114,000,000	0.00 Member	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	145,000,000	0.00 Member	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	145,000,000	0.00 Client	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
12:23:29	R186	On 05/11/2020			Bond Future	1	114,000,000	0.00 Client	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	2,800,000	0.00 Client	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	114,000,000	0.00 Member	Sell
12:23:29	R186	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Buy
12:23:29	R186	On 05/11/2020			Bond Future	1	2,800,000	0.00 Member	Sell
12:23:29	R186	On 05/11/2020			Bond Future	1	145,000,000	0.00 Member	Sell
13:28:13	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
13:31:10	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:48:54	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
13:48:54	R186	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
14:50:18	R186	On 05/11/2020	8.34	Call	Bond Future	1	350,000,000	0.00 Member	Buy
14:50:18	R186	On 05/11/2020	9.26	Put	Bond Future	1	350,000,000	0.00 Member	Sell
14:50:18	R186	On 05/11/2020	7.84	Call	Bond Future	1	350,000,000	0.00 Member	Sell
14:50:18	R186	On 05/11/2020	7.84	Call	Bond Future	1	43,900,000	0.00 Member	Buy

Page 2 of 23 2020/10/05, 18:31:09

Matched Time	Contract I	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade	Buy/ Sell
Time				Put		or trades		Туре	Seii
14:50:18	R186	On 05/11/2020	9.26	Put	Bond Future	1	43,900,000	0.00 Member	Buy
14:50:18	R186	On 05/11/2020	8.34	Call	Bond Future	1	43,900,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	30,900,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	7,700,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,700,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	123,400,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	39,800,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	30,900,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,700,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,800,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	39,800,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,900,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,100,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,400,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,400,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,700,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,900,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,700,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	29,200,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	4,000,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	123,400,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	123,400,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	29,200,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,600,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	4,200,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,700,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	7,700,000	0.00 Member	Sell

Page 3 of 23 2020/10/05, 18:31:09

Matched	Contract I	Details	Strike	Call/	Product	No	Nominal	Trade	Buy/
Time				Put		of Trades		Туре	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	7,700,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	4,200,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	4,200,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	4,000,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,100,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,400,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,900,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,800,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,600,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,400,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,400,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,000,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,900,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	39,800,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	14,300,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	4,000,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	30,900,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	29,200,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	14,300,000	0.00 Member	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,100,000	0.00 Client	Buy
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,400,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	2,600,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	3,800,000	0.00 Member	Sell
16:52:11	R186	On 05/11/2020	7.84	Call	Bond Future	1	14,300,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	600,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,300,000	0.00 Client	Buy

Page 4 of 23 2020/10/05, 18:31:09

Matched Time	Contract	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Tillie				rui		Of fraues		туре	Jeii
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	600,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	700,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,100,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,400,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,200,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,200,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,500,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	700,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	600,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,100,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,100,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,500,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	600,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,400,000	0.00 Client	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	600,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	600,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	700,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,100,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,100,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,200,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,100,000	0.00 Member	Buy

Page 5 of 23 2020/10/05, 18:31:09

Matched Time	Contract	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:52:12	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	123,400,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	39,800,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	30,900,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	30,900,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	29,200,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	14,300,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	29,200,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	4,200,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	30,900,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	7,700,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,900,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	4,000,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,700,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,700,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,600,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,800,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	4,200,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,800,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,800,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,700,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	7,700,000	0.00 Member	Sell

Page 6 of 23 2020/10/05, 18:31:09

Matched	Contract	Details	Strike	Call/	Product	No of Too do o	Nominal	Trade	Buy/
Time				Put		of Trades		Туре	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	4,200,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	4,000,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,100,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,100,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,400,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,600,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,900,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,600,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,400,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,100,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	7,700,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	4,000,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	29,200,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	14,300,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,400,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	123,400,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	2,400,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,400,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,400,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,900,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	3,700,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	14,300,000	0.00 Client	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	123,400,000	0.00 Member	Sell
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	39,800,000	0.00 Member	Buy
16:52:50	R186	On 05/11/2020	8.34	Call	Bond Future	1	39,800,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,400,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,400,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,100,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,100,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	600,000	0.00 Client	Sell

Page 7 of 23 2020/10/05, 18:31:09

Matched Time	Contract	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,100,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	600,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	600,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,100,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,200,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	700,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	600,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	600,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	700,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	600,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,300,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,900,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,500,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	700,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,400,000	0.00 Member	Buy

Page 8 of 23 2020/10/05, 18:31:09

Matched	Contract l	Details	Strike	Call/	Product	No	Nominal	Trade	Buy/
Time				Put		of Trades		Туре	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,400,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,400,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,200,000	0.00 Member	Buy
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,200,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,100,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,100,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,500,000	0.00 Client	Sell
16:52:51	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Client	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	123,400,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	39,800,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	39,800,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	29,200,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	4,000,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,700,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	7,700,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	123,400,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	39,800,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,000,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,700,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	7,700,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	7,700,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	4,200,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	4,000,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,900,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	4,000,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,400,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,400,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,700,000	0.00 Member	Buy

Page 9 of 23 2020/10/05, 18:31:09

Matched	Contract l	Details	Strike	Call/	Product	No	Nominal	Trade	Buy/
Time				Put		of Trades		Туре	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,900,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,800,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,800,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,600,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,400,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,100,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,900,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,000,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,700,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	4,200,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	30,900,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,800,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	30,900,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,000,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,700,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,600,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,400,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,100,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,400,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	123,400,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,600,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	4,200,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	14,300,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	14,300,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	29,200,000	0.00 Member	Sell
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	29,200,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	14,300,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	30,900,000	0.00 Member	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	2,100,000	0.00 Client	Buy
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,400,000	0.00 Client	Buy

Page 10 of 23 2020/10/05, 18:31:09

Matched Time	Contract I	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade	Buy/ Sell
Time				Put		Of fraues		Туре	Seli
16:53:42	R186	On 05/11/2020	9.26	Put	Bond Future	1	3,700,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,100,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,100,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,400,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	700,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	600,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	600,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	600,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,500,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,300,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,500,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,400,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,900,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,700,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,700,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,500,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,100,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Client	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,400,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,400,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,500,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,300,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,200,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,100,000	0.00 Member	Sell
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,100,000	0.00 Member	Buy
16:53:43	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,500,000	0.00 Member	Buy

Page 11 of 23 2020/10/05, 18:31:09

R186 R186	On 05/11/2020 On 05/11/2020	9.26			of Trades		Туре	Sell
R186	On 05/11/2020	0.20	Put	Bond Future	1	1,400,000	0.00 Member	Sell
		9.26	Put	Bond Future	1	1,400,000	0.00 Client	Buy
	On 05/11/2020	9.26	Put	Bond Future	1	1,300,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Member	Sell
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,200,000	0.00 Member	Sell
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,700,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,500,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	700,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Member	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,200,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,100,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	600,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Client	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	600,000	0.00 Member	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	600,000	0.00 Member	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Member	Sell
R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Member	Buy
R186	On 05/11/2020	9.26	Put	Bond Future	1	700,000	0.00 Member	Buy
ond Future					356	4,993,400,000	0.00	
R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Client	Buy
R2023	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
Bond Future					4	200,000,000	0.00	
R2030	On 05/11/2020			Bond Future	1	37,900,000	0.00 Member	Sell
R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
R2030	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Buy
R2030	On 05/11/2020			Bond Future	1	21,000,000	0.00 Member	Sell
	R186 R186 R186 R186 R186 R186 R186 R186	R186 On 05/11/2020 R187 On 05/11/2020 R188 On 05/11/2020 R2023 On 05/11/2020 R2023 On 05/11/2020 R2030 On 05/11/2020 R2030 On 05/11/2020 R2030 On 05/11/2020	R186 On 05/11/2020 9.26 R2023 On 05/11/2020 R2023 On 05/11/2020 R2023 On 05/11/2020 R2030 On 05/11/2020 R2030 On 05/11/2020 R2030 On 05/11/2020 R2030 On 05/11/2020	R186 On 05/11/2020 9.26 Put R2023 On 05/11/2020 9.26 Put	R186	R186 On 05/11/2020 9.26 Put Bond Future 1 R2023 On 05/11/2020 Bond Future 1 R2030 On 05/11/2020 Bond Future 1	R186 On 05/11/2020 9.26 Put Bond Future 1 1,600,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,700,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,500,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,100,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,100,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1,100,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 6,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 1,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 5,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 5,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 1 5,000,000 R186 On 05/11/2020 9.26 Put Bond Future 1 5,000,000 R18203 On 05/11/2020 Bond Future 1 5,000,000 R18203	R186 On 05/11/2020 9.26 Put Bond Future 1 1,600,000 0.00 Client 1,700,000 0.00 Client 1,

Page 12 of 23 2020/10/05, 18:31:09

Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:31:54	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
12:31:54	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Client	Buy
12:31:54	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Buy
12:31:54	R2030	On 05/11/2020			Bond Future	1	21,000,000	0.00 Member	Buy
12:31:54	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
12:31:54	R2030	On 05/11/2020			Bond Future	1	21,000,000	0.00 Client	Buy
12:31:54	R2030	On 05/11/2020			Bond Future	1	15,400,000	0.00 Member	Sell
12:31:54	R2030	On 05/11/2020			Bond Future	1	900,000	0.00 Member	Sell
12:31:54	R2030	On 05/11/2020			Bond Future	1	15,400,000	0.00 Client	Buy
12:57:16	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Member	Sell
13:09:01	R2030	On 05/11/2020			Bond Future	1	3,300,000	0.00 Client	Buy
14:50:18	R2030	On 05/11/2020	8.53	Call	Bond Future	1	600,000,000	0.00 Member	Sell
14:50:18	R2030	On 05/11/2020	9.03	Call	Bond Future	1	600,000,000	0.00 Member	Buy
14:50:18	R2030	On 05/11/2020	10.37	Put	Bond Future	1	600,000,000	0.00 Member	Sell
14:50:18	R2030	On 05/11/2020	10.37	Put	Bond Future	1	63,800,000	0.00 Member	Buy
14:50:18	R2030	On 05/11/2020	9.03	Call	Bond Future	1	63,800,000	0.00 Member	Sell
14:50:18	R2030	On 05/11/2020	8.53	Call	Bond Future	1	63,800,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,500,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	55,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	55,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,400,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	26,100,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,700,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	7,100,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,000,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,900,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,500,000	0.00 Client	Buy

Page 13 of 23 2020/10/05, 18:31:09

Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,400,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	239,900,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,500,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,100,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	4,000,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	239,900,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	69,600,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,000,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	7,700,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,300,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	24,000,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,900,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	7,700,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,600,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	239,900,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	69,600,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	69,600,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,700,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,300,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	14,500,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	14,500,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,900,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	55,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,300,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	4,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	4,000,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	7,700,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	7,100,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	7,100,000	0.00 Member	Buy

Page 14 of 23 2020/10/05, 18:31:09

Matched Time	Contract I	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	4,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	4,000,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,700,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,600,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,300,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,700,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	24,000,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	26,100,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	26,100,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	24,000,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,100,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,900,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	8,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,300,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,300,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	4,200,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	14,500,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,100,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,500,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,000,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,900,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,900,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,700,000	0.00 Client	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,400,000	0.00 Member	Buy
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,700,000	0.00 Member	Buy

Page 15 of 23 2020/10/05, 18:31:09

Matched	Contract D	Details	Strike	Call/	Product	No of Trades	Nominal	Trade	Buy/
Time				Put		of Trades		Туре	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,500,000	0.00 Member	Sell
16:56:44	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,500,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,700,000	0.00 Client	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,600,000	0.00 Client	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,300,000	0.00 Client	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,000,000	0.00 Client	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,000,000	0.00 Client	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,300,000	0.00 Client	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,600,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:56:45	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,000,000	0.00 Client	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	239,900,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	4,000,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	26,100,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	4,200,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	7,700,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	7,100,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,900,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	24,000,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	26,100,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,300,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	7,700,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,900,000	0.00 Client	Sell

Page 16 of 23 2020/10/05, 18:31:09

Matched Time	Contract I	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	239,900,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	7,100,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	4,200,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	24,000,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	24,000,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,300,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	4,200,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,200,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,200,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	7,700,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	7,100,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	55,200,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	26,100,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	14,500,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	14,500,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,900,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	69,600,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	55,200,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	4,000,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	4,000,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,300,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	55,200,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	14,500,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	69,600,000	0.00 Member	Buy
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	239,900,000	0.00 Member	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	69,600,000	0.00 Client	Sell
16:57:21	R2030	On 05/11/2020	9.03	Call	Bond Future	1	8,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,100,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,400,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,200,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,000,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,700,000	0.00 Client	Sell

Page 17 of 23 2020/10/05, 18:31:09

Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,500,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,400,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,900,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,700,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,400,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,200,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,500,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,500,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,500,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,500,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,300,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,100,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,000,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,700,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,600,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,300,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,500,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,700,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,900,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,600,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Buy

Page 18 of 23 2020/10/05, 18:31:09

Matched	Contract D	Details	Strike	Call/	Product	No of Trades	Nominal	Trade	Buy/
Time				Put		of Trades		Туре	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,700,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,100,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,000,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Client	Sell
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,200,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,200,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,900,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,600,000	0.00 Member	Buy
16:57:22	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,300,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,000,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,600,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,600,000	0.00 Client	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,300,000	0.00 Client	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,300,000	0.00 Client	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,300,000	0.00 Member	Buy
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,300,000	0.00 Member	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,000,000	0.00 Member	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,600,000	0.00 Member	Sell
16:57:23	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,000,000	0.00 Client	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	69,600,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,200,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,300,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	14,500,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Client	Buy

Page 19 of 23 2020/10/05, 18:31:09

Matched Time	Contract D	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade	Buy/ Sell
Time				Put		Of fraues		Туре	Seii
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	239,900,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	7,700,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,900,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,300,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	7,700,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	7,700,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	7,100,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	24,000,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	24,000,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	4,000,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,700,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,600,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,300,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	4,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	4,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	239,900,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	4,200,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,600,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	7,100,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	26,100,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	4,000,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	4,000,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	7,100,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	26,100,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	55,200,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	14,500,000	0.00 Client	Buy

Page 20 of 23 2020/10/05, 18:31:09

Matched Time	Contract [Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,900,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	69,600,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	55,200,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	26,100,000	0.00 Member	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,600,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,300,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,300,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	14,500,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	8,900,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,700,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,300,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	55,200,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	24,000,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,700,000	0.00 Client	Buy
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	239,900,000	0.00 Member	Sell
16:58:05	R2030	On 05/11/2020	10.37	Put	Bond Future	1	69,600,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,500,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,000,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,400,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,500,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,100,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,200,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,000,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,200,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,900,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,200,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,000,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,400,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,500,000	0.00 Client	Buy

Page 21 of 23 2020/10/05, 18:31:09

Matched Time	Contract I	Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,000,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,100,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,100,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,300,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,700,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,300,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,500,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,400,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,200,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,500,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,000,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,300,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,300,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,300,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,000,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,700,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,600,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,700,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,200,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,000,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,000,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,600,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,000,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,900,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,700,000	0.00 Member	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,300,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,600,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,000,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,500,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,200,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,900,000	0.00 Client	Buy
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,000,000	0.00 Member	Sell
16:58:06	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,000,000	0.00 Client	Buy

Page 22 of 23 2020/10/05, 18:31:09

Matched Time	Contract D	Details	Strike	Call/ Product Put	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R20	30 Bond Future				354	6,975,400,000	0.00	
13:14:28	R2040	On 05/11/2020		Bond Future	1	900,000	0.00 Member	Sell
13:30:19	R2040	On 05/11/2020		Bond Future	1	900,000	0.00 Member	Buy
13:45:30	R2040	On 05/11/2020		Bond Future	1	900,000	0.00 Member	Sell
13:45:30	R2040	On 05/11/2020		Bond Future	1	900,000	0.00 Client	Buy
16:21:02	R2040	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Buy
16:21:02	R2040	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
16:32:41	R2040	On 05/11/2020		Bond Future	1	10,000,000	0.00 Member	Sell
16:32:41	R2040	On 05/11/2020		Bond Future	1	10,000,000	0.00 Client	Buy
Total for R20	40 Bond Future				8	43,600,000	0.00	
12:57:16	R2044	On 05/11/2020		Bond Future	1	3,000,000	0.00 Member	Buy
13:07:51	R2044	On 05/11/2020		Bond Future	1	3,000,000	0.00 Client	Sell
Total for R20	44 Bond Future				2	6,000,000	0.00	
11:10:41	R2048	On 05/11/2020		Bond Future	1	67,500,000	0.00 Member	Sell
11:18:49	R2048	On 05/11/2020		Bond Future	1	67,500,000	0.00 Client	Buy
Total for R20	48 Bond Future				2	135,000,000	0.00	
Grand Total	l for all Instrume	ents			744	12,363,840,000	0.00	

Page 23 of 23 2020/10/05, 18:31:09