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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/01/2020

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------------|---------|-----------------|---------|---------------|--------------|
| 16:32:14 | GOVI | On 06/02/2020 | | GOVI | 1 | 530,000 | 0.00 Member | Buy |
| 16:32:14 | GOVI | On 07/05/2020 | | GOVI | 1 | 530,000 | 0.00 Member | Sell |
| 16:33:49 | GOVI | On 06/02/2020 | | GOVI | 1 | 530,000 | 0.00 Member | Sell |
| 16:33:50 | GOVI | On 07/05/2020 | | GOVI | 1 | 530,000 | 0.00 Member | Buy |
| 16:38:00 | GOVI | On 07/05/2020 | | GOVI | 1 | 400,000 | 0.00 Member | Buy |
| 16:38:00 | GOVI | On 07/05/2020 | | GOVI | 1 | 530,000 | 0.00 Member | Sell |
| 16:38:04 | GOVI | On 06/02/2020 | | GOVI | 1 | 400,000 | 0.00 Member | Sell |
| 16:38:04 | GOVI | On 06/02/2020 | | GOVI | 1 | 530,000 | 0.00 Member | Buy |
| 16:58:51 | GOVI | On 06/02/2020 | | GOVI | 1 | 100,000 | 0.00 Client | Sell |
| 16:58:51 | GOVI | On 06/02/2020 | | GOVI | 1 | 100,000 | 0.00 Member | Sell |
| 16:58:51 | GOVI | On 06/02/2020 | | GOVI | 1 | 100,000 | 0.00 Member | Buy |
| 16:58:52 | GOVI | On 06/02/2020 | | GOVI | 1 | 30,000 | 0.00 Member | Buy |
| 16:58:52 | GOVI | On 06/02/2020 | | GOVI | 1 | 30,000 | 0.00 Member | Sell |
| 16:58:52 | GOVI | On 06/02/2020 | | GOVI | 1 | 400,000 | 0.00 Member | Buy |
| 16:58:52 | GOVI | On 06/02/2020 | | GOVI | 1 | 400,000 | 0.00 Client | Sell |
| 16:58:52 | GOVI | On 06/02/2020 | | GOVI | 1 | 30,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 100,000 | 0.00 Client | Buy |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 400,000 | 0.00 Client | Buy |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 30,000 | 0.00 Client | Buy |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 100,000 | 0.00 Member | Buy |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 30,000 | 0.00 Member | Buy |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 30,000 | 0.00 Member | Sell |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 400,000 | 0.00 Member | Sell |
| 16:59:34 | GOVI | On 07/05/2020 | | | GOVI | 1 | 100,000 | 0.00 Member | Sell |
| Total for GOVI GOVI | | | | | | 24 | 6,360,000 | 0.00 | |
| 12:40:45 | I2025 | On 07/05/2020 | | | Bond Future | 1 | 300,000,000 | 0.00 Client | Sell |
| 12:40:45 | I2025 | On 07/05/2020 | | | Bond Future | 1 | 300,000,000 | 0.00 Member | Buy |
| 12:40:45 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 300,000,000 | 0.00 Client | Buy |
| 12:40:45 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 300,000,000 | 0.00 Member | Sell |
| Total for I2025 Bond Future | | | | | | 4 | 1,200,000,000 | 0.00 | |
| 10:34:36 | R186 | On 06/02/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 10:34:36 | R186 | On 06/02/2020 | | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| 10:56:27 | R186 | On 07/05/2020 | | | Bond Future | 1 | 14,300,000 | 0.00 Client | Buy |
| 10:56:27 | R186 | On 07/05/2020 | | | Bond Future | 1 | 14,300,000 | 0.00 Client | Sell |
| 14:17:58 | R186 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 14:17:58 | R186 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 17:11:43 | R186 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 17:11:43 | R186 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | | 8 | 78,600,000 | 0.00 | |
| 12:05:42 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 51,600,000 | 0.00 Member | Sell |
| 12:05:42 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 18,700,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 18,700,000 | 0.00 Member | Sell |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 25,600,000 | 0.00 Client | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 25,600,000 | 0.00 Member | Sell |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 25,600,000 | 0.00 Member | Buy |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 12:11:24 | R2023 | On 07/05/2020 | | | Bond Future | 1 | 18,700,000 | 0.00 Client | Buy |
| Total for R2023 Bond Future | | | | | | 16 | 206,400,000 | 0.00 | |
| 17:03:49 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Member | Buy |
| 17:03:49 | R2035 | On 06/02/2020 | | | Bond Future | 1 | 11,000,000 | 0.00 Client | Sell |
| Total for R2035 Bond Future | | | | | | 2 | 22,000,000 | 0.00 | |
| 12:36:39 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 120,000,000 | 0.00 Client | Sell |
| 12:36:39 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 120,000,000 | 0.00 Member | Buy |
| 14:16:34 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 157,700,000 | 0.00 Member | Buy |
| 14:16:34 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 52,800,000 | 0.00 Member | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 26,800,000 | 0.00 Member | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 4,500,000 | 0.00 Client | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 18,100,000 | 0.00 Client | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 18,100,000 | 0.00 Member | Buy |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 26,800,000 | 0.00 Client | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 18,100,000 | 0.00 Member | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 26,800,000 | 0.00 Member | Buy |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 50,700,000 | 0.00 Member | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 52,800,000 | 0.00 Client | Sell |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 52,800,000 | 0.00 Member | Buy |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 50,700,000 | 0.00 Member | Buy |
| 14:53:37 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 50,700,000 | 0.00 Client | Sell |
| 14:53:38 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 14:53:38 | R2037 | On 06/02/2020 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| Total for R2037 Bond Future | | | | | | 24 | 870,800,000 | 0.00 | |
| 15:20:58 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 208,300,000 | 0.00 Member | Sell |
| 15:20:58 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 47,800,000 | 0.00 Client | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Sell |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 47,800,000 | 0.00 Member | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 47,800,000 | 0.00 Member | Sell |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 20,500,000 | 0.00 Member | Sell |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 20,500,000 | 0.00 Client | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 32,000,000 | 0.00 Client | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 32,000,000 | 0.00 Member | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 20,500,000 | 0.00 Member | Buy |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:55:51 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 93,000,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 15:55:52 | R2040 | On 07/05/2020 | | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 16:14:07 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 88,700,000 | 0.00 Member | Buy |
| 16:14:07 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 17,300,000 | 0.00 Member | Buy |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 47,700,000 | 0.00 Client | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 8,800,000 | 0.00 Member | Buy |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 8,800,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 17,300,000 | 0.00 Client | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 17,300,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 47,700,000 | 0.00 Member | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 8,800,000 | 0.00 Client | Sell |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 47,700,000 | 0.00 Member | Buy |
| 17:18:02 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 17:18:03 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Sell |
| 17:18:03 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 3,400,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 17:18:03 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 3,400,000 | 0.00 Member | Buy |
| 17:18:03 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 17:18:03 | R2040 | On 06/02/2020 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| Total for R2040 Bond Future | | | | | | 65 | 1,188,000,000 | 0.00 | |
| 9:32:54 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 16,000,000 | 0.00 Client | Buy |
| 9:32:54 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 16,000,000 | 0.00 Member | Sell |
| 15:20:58 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 649,900,000 | 0.00 Member | Sell |
| 15:20:58 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 15,100,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 290,100,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 149,100,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 99,700,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 149,100,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 99,700,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,200,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 290,100,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,200,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 149,100,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 99,700,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 290,100,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Buy |
| 15:40:37 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Buy |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,800,000 | 0.00 Client | Buy |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 64,100,000 | 0.00 Member | Sell |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 64,100,000 | 0.00 Client | Buy |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Sell |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 64,100,000 | 0.00 Member | Buy |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 15,100,000 | 0.00 Client | Buy |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 5,800,000 | 0.00 Member | Buy |
| 15:40:38 | R2044 | On 07/05/2020 | | | Bond Future | 1 | 15,100,000 | 0.00 Member | Sell |
| 16:47:58 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 16,000,000 | 0.00 Client | Sell |
| 16:47:58 | R2044 | On 06/02/2020 | | | Bond Future | 1 | 16,000,000 | 0.00 Member | Buy |
| Total for R2044 Bond Future | | | | | | 44 | 2,663,600,000 | 0.00 | |
| 9:32:54 | R209 | On 06/02/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 9:32:54 | R209 | On 06/02/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 13:13:51 | R209 | On 06/02/2020 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 13:13:51 | R209 | On 06/02/2020 | | | Bond Future | 1 | 3,700,000 | 0.00 Client | Sell |
| 15:20:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,029,700,000 | 0.00 Member | Buy |
| 15:20:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 23,900,000 | 0.00 Member | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 459,700,000 | 0.00 Member | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 459,700,000 | 0.00 Member | Buy |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 101,500,000 | 0.00 Member | Buy |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 101,500,000 | 0.00 Member | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 101,500,000 | 0.00 Client | Sell |
| 15:34:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 459,700,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 23,900,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 158,000,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 7,900,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 11,800,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 8,200,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 8,200,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 11,800,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 23,900,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 8,200,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 236,300,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 236,300,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 9,200,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 236,300,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 4,400,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 9,200,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 9,200,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 11,800,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 158,000,000 | 0.00 Member | Buy |
| 15:34:59 | R209 | On 06/02/2020 | | | Bond Future | 1 | 158,000,000 | 0.00 Member | Sell |
| 16:47:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 16:47:58 | R209 | On 06/02/2020 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| Total for R209 Bond Future | | | | | | 46 | 4,206,200,000 | 0.00 | |
| 9:32:54 | R214 | On 06/02/2020 | | | Bond Future | 1 | 38,000,000 | 0.00 Client | Sell |
| 9:32:54 | R214 | On 06/02/2020 | | | Bond Future | 1 | 38,000,000 | 0.00 Member | Buy |
| 16:40:07 | R214 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 16:40:07 | R214 | On 06/02/2020 | | | Bond Future | 1 | 16,200,000 | 0.00 Member | Sell |
| 16:47:58 | R214 | On 06/02/2020 | | | Bond Future | 1 | 38,000,000 | 0.00 Client | Buy |
| 16:47:58 | R214 | On 06/02/2020 | | | Bond Future | 1 | 38,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|-----------------------|-------------|-----------|
| 17:12:32 | R214 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Buy |
| 17:12:32 | R214 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Member | Sell |
| 17:12:32 | R214 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Buy |
| 17:12:32 | R214 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 17:12:32 | R214 | On 06/02/2020 | | | Bond Future | 1 | 12,000,000 | 0.00 Client | Buy |
| Total for R214 Bond Future | | | | | | 11 | 216,800,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 244 | 10,658,760,000 | 0.00 | |