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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/04/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:07:59	I2025	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Sell
13:07:59	I2025	On 07/05/2020		Bond Future	1	13,300,000	0.00 Member	Buy
13:56:14	I2025	On 07/05/2020		Bond Future	1	13,000,000	0.00 Client	Sell
13:56:14	I2025	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Buy
13:56:14	I2025	On 07/05/2020		Bond Future	1	13,000,000	0.00 Member	Sell
13:56:14	I2025	On 07/05/2020		Bond Future	1	300,000	0.00 Client	Sell
13:56:14	I2025	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Buy
<b>Total for I2025 Bond Future</b>					<b>7</b>	<b>53,200,000</b>	<b>0.00</b>	
8:31:00	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
8:31:00	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Buy
8:54:16	R186	On 07/05/2020		Bond Future	1	100,000	0.00 Member	Sell
8:54:16	R186	On 07/05/2020		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
10:13:11	R186	On 06/08/2020		Bond Future	1	300,000,000	0.00 Member	Buy
10:13:11	R186	On 07/05/2020		Bond Future	1	300,000,000	0.00 Member	Sell
10:13:11	R186	On 07/05/2020		Bond Future	1	300,000,000	0.00 Member	Buy
10:13:11	R186	On 06/08/2020		Bond Future	1	300,000,000	0.00 Member	Sell
10:40:53	R186	On 07/05/2020		Bond Future	1	1,200,000	0.00 Member	Buy
10:40:53	R186	On 07/05/2020		Bond Future	1	61,700,000	0.00 Member	Sell
11:30:08	R186	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Sell
11:30:08	R186	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Buy
11:35:03	R186	On 07/05/2020		Bond Future	1	300,000	0.00 Client	Sell
11:35:03	R186	On 07/05/2020		Bond Future	1	300,000	0.00 Member	Buy
11:54:40	R186	On 07/05/2020		Bond Future	1	1,200,000	0.00 Client	Buy
11:54:40	R186	On 07/05/2020		Bond Future	1	12,100,000	0.00 Member	Buy
11:54:40	R186	On 07/05/2020		Bond Future	1	12,100,000	0.00 Client	Buy
11:54:40	R186	On 07/05/2020		Bond Future	1	48,400,000	0.00 Member	Sell
11:54:40	R186	On 07/05/2020		Bond Future	1	48,400,000	0.00 Member	Buy
11:54:40	R186	On 07/05/2020		Bond Future	1	48,400,000	0.00 Client	Buy
11:54:40	R186	On 07/05/2020		Bond Future	1	1,200,000	0.00 Member	Sell
11:54:40	R186	On 07/05/2020		Bond Future	1	12,100,000	0.00 Member	Sell
12:00:07	R186	On 07/05/2020		Bond Future	1	10,000,000	0.00 Member	Sell
12:00:07	R186	On 07/05/2020		Bond Future	1	10,000,000	0.00 Member	Buy
12:09:48	R186	On 07/05/2020		Bond Future	1	10,000,000	0.00 Client	Sell
12:09:48	R186	On 07/05/2020		Bond Future	1	10,000,000	0.00 Member	Buy
16:28:52	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Sell
16:28:52	R186	On 07/05/2020		Bond Future	1	9,000,000	0.00 Member	Buy
16:38:13	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Buy
16:40:12	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Sell
16:41:51	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Buy
16:41:51	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Client	Sell
16:58:14	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Member	Buy
16:58:14	R186	On 07/05/2020		Bond Future	1	5,000,000	0.00 Client	Sell
16:58:14	R186	On 07/05/2020		Bond Future	1	4,000,000	0.00 Member	Buy
16:58:14	R186	On 07/05/2020		Bond Future	1	4,000,000	0.00 Member	Sell
16:58:14	R186	On 07/05/2020		Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R186 Bond Future</b>						<b>37</b>	<b>1,544,400,000</b>	<b>0.00</b>	
12:54:14	R2023	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Sell
12:54:14	R2023	On 07/05/2020			Bond Future	1	20,000,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>40,000,000</b>	<b>0.00</b>	
8:31:00	R2030	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Sell
8:31:00	R2030	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Buy
8:54:16	R2030	On 07/05/2020			Bond Future	1	8,200,000	0.00 Client	Buy
8:54:16	R2030	On 07/05/2020			Bond Future	1	8,200,000	0.00 Member	Sell
10:13:11	R2030	On 07/05/2020			Bond Future	1	350,000,000	0.00 Member	Sell
10:13:11	R2030	On 06/08/2020			Bond Future	1	350,000,000	0.00 Member	Buy
10:13:11	R2030	On 06/08/2020			Bond Future	1	350,000,000	0.00 Member	Sell
10:13:11	R2030	On 07/05/2020			Bond Future	1	350,000,000	0.00 Member	Buy
12:33:15	R2030	On 07/05/2020			Bond Future	1	20,000,000	0.00 Member	Sell
12:33:15	R2030	On 07/05/2020			Bond Future	1	20,000,000	0.00 Client	Buy
13:55:55	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Member	Buy
13:55:55	R2030	On 07/05/2020			Bond Future	1	10,500,000	0.00 Client	Sell
15:21:16	R2030	On 07/05/2020			Bond Future	1	100,000,000	0.00 Member	Buy
15:21:16	R2030	On 07/05/2020			Bond Future	1	100,000,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>14</b>	<b>1,693,800,000</b>	<b>0.00</b>	
13:55:55	R2032	On 07/05/2020			Bond Future	1	71,700,000	0.00 Member	Buy
13:55:55	R2032	On 07/05/2020			Bond Future	1	15,800,000	0.00 Member	Sell
15:55:33	R2032	On 07/05/2020			Bond Future	1	55,900,000	0.00 Member	Sell
15:55:33	R2032	On 07/05/2020			Bond Future	1	55,900,000	0.00 Client	Sell
15:55:33	R2032	On 07/05/2020			Bond Future	1	55,900,000	0.00 Member	Buy
15:55:33	R2032	On 07/05/2020			Bond Future	1	15,800,000	0.00 Member	Buy
15:55:33	R2032	On 07/05/2020			Bond Future	1	15,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2032 Bond Future</b>						<b>7</b>	<b>286,800,000</b>	<b>0.00</b>	
10:40:53	R2035	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Buy
10:40:53	R2035	On 07/05/2020			Bond Future	1	110,400,000	0.00 Member	Sell
10:43:55	R2035	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Buy
10:43:55	R2035	On 07/05/2020			Bond Future	1	27,000,000	0.00 Member	Sell
11:52:59	R2035	On 07/05/2020			Bond Future	1	21,200,000	0.00 Member	Buy
11:52:59	R2035	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Buy
11:52:59	R2035	On 07/05/2020			Bond Future	1	21,200,000	0.00 Client	Buy
11:52:59	R2035	On 07/05/2020			Bond Future	1	21,200,000	0.00 Member	Sell
11:52:59	R2035	On 07/05/2020			Bond Future	1	5,300,000	0.00 Member	Sell
11:52:59	R2035	On 07/05/2020			Bond Future	1	5,300,000	0.00 Client	Buy
11:52:59	R2035	On 07/05/2020			Bond Future	1	500,000	0.00 Client	Buy
11:52:59	R2035	On 07/05/2020			Bond Future	1	500,000	0.00 Member	Sell
12:00:43	R2035	On 07/05/2020			Bond Future	1	2,200,000	0.00 Client	Buy
12:00:43	R2035	On 07/05/2020			Bond Future	1	21,700,000	0.00 Member	Sell
12:00:43	R2035	On 07/05/2020			Bond Future	1	86,500,000	0.00 Client	Buy
12:00:43	R2035	On 07/05/2020			Bond Future	1	86,500,000	0.00 Member	Sell
12:00:43	R2035	On 07/05/2020			Bond Future	1	2,200,000	0.00 Member	Sell
12:00:43	R2035	On 07/05/2020			Bond Future	1	21,700,000	0.00 Member	Buy
12:00:43	R2035	On 07/05/2020			Bond Future	1	86,500,000	0.00 Member	Buy
12:00:43	R2035	On 07/05/2020			Bond Future	1	21,700,000	0.00 Client	Buy
14:27:38	R2035	On 07/05/2020			Bond Future	1	78,900,000	0.00 Member	Sell
14:27:38	R2035	On 07/05/2020			Bond Future	1	78,900,000	0.00 Member	Buy
14:38:46	R2035	On 07/05/2020	9.75	Call	Bond Future	1	500,000,000	0.00 Member	Buy
14:38:46	R2035	On 07/05/2020	10.75	Put	Bond Future	1	500,000,000	0.00 Member	Sell
14:38:46	R2035	On 07/05/2020	10.75	Put	Bond Future	1	74,400,000	0.00 Member	Buy
14:38:46	R2035	On 07/05/2020	9.75	Call	Bond Future	1	74,400,000	0.00 Member	Sell
14:58:47	R2035	On 07/05/2020			Bond Future	1	78,900,000	0.00 Member	Sell
14:58:47	R2035	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Buy
15:11:34	R2035	On 07/05/2020			Bond Future	1	64,300,000	0.00 Member	Sell
15:11:34	R2035	On 07/05/2020			Bond Future	1	64,300,000	0.00 Client	Buy
15:11:34	R2035	On 07/05/2020			Bond Future	1	14,600,000	0.00 Member	Sell
15:11:34	R2035	On 07/05/2020			Bond Future	1	64,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:11:34	R2035	On 07/05/2020			Bond Future	1	14,600,000	0.00 Client	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	4,000,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,100,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,800,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,600,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	21,500,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	212,600,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	212,600,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	56,500,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,100,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	7,900,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	7,000,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,300,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	4,000,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,200,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,800,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,600,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,300,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,300,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	7,000,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	6,000,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	56,500,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	21,800,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	21,500,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	21,500,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	6,000,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,800,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	11,600,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	10,100,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	7,900,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	4,000,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,300,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	7,000,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	10,100,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	7,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	21,800,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,400,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,800,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,600,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	212,600,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	6,000,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,800,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	11,600,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,300,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	56,500,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	21,800,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	10,100,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,200,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,100,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,300,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,400,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,200,000	0.00 Member	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,400,000	0.00 Member	Buy
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	11,600,000	0.00 Client	Sell
16:25:37	R2035	On 07/05/2020	9.75	Call	Bond Future	1	5,800,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,500,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,200,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,100,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,800,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,500,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,000,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,100,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,900,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,700,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,700,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,800,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,400,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,400,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,300,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,000,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,700,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,100,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Member	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,700,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,200,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,800,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,700,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,000,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,100,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,900,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	3,000,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,700,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,500,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,100,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,700,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,300,000	0.00 Member	Buy
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,300,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,400,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,100,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	1,200,000	0.00 Client	Sell
16:25:38	R2035	On 07/05/2020	9.75	Call	Bond Future	1	2,900,000	0.00 Client	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	21,800,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	21,500,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	11,600,000	0.00 Member	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	10,100,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	21,500,000	0.00 Member	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	10,100,000	0.00 Member	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	7,900,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	7,900,000	0.00 Member	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	56,500,000	0.00 Member	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	21,800,000	0.00 Member	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	21,500,000	0.00 Client	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	7,900,000	0.00 Client	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	11,600,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	212,600,000	0.00 Client	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	10,100,000	0.00 Client	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	56,500,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	56,500,000	0.00 Client	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	11,600,000	0.00 Client	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	212,600,000	0.00 Member	Buy
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	212,600,000	0.00 Member	Sell
16:26:44	R2035	On 07/05/2020	10.75	Put	Bond Future	1	21,800,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,700,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,700,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,700,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,400,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,400,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,300,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,900,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,300,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,500,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,200,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,800,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,700,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,100,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,100,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,800,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,700,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,500,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,200,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,100,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,100,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,700,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,700,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	6,000,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,400,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,800,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,800,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,300,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,700,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,100,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,100,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,700,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,700,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,200,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,200,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,300,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,800,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,400,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,000,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	4,000,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,700,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,300,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,300,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	6,000,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,000,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,900,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,900,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,000,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,500,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	2,700,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	7,000,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,800,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,200,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	1,800,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,300,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	7,000,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	6,000,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,800,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	4,000,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	4,000,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,800,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,400,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,600,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,600,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,400,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,200,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,100,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,100,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	3,000,000	0.00 Member	Sell
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,300,000	0.00 Member	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	5,600,000	0.00 Client	Buy
16:26:45	R2035	On 07/05/2020	10.75	Put	Bond Future	1	7,000,000	0.00 Member	Sell

**Total for R2035 Bond Future**

**231**

**4,725,400,000**

**0.00**

13:55:55	R2037	On 06/08/2020			Bond Future	1	77,100,000	0.00 Member	Sell
13:55:55	R2037	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Buy
15:57:17	R2037	On 06/08/2020			Bond Future	1	61,300,000	0.00 Member	Sell
15:57:17	R2037	On 06/08/2020			Bond Future	1	15,800,000	0.00 Member	Sell
15:57:17	R2037	On 06/08/2020			Bond Future	1	61,300,000	0.00 Client	Buy
15:57:17	R2037	On 06/08/2020			Bond Future	1	61,300,000	0.00 Member	Buy
15:57:17	R2037	On 06/08/2020			Bond Future	1	15,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2037 Bond Future</b>						<b>7</b>	<b>308,400,000</b>	<b>0.00</b>	
9:27:13	R2044	On 07/05/2020			Bond Future	1	267,000,000	0.00 Member	Buy
9:27:13	R2044	On 06/08/2020			Bond Future	1	267,000,000	0.00 Member	Sell
9:27:13	R2044	On 06/08/2020			Bond Future	1	267,000,000	0.00 Member	Buy
9:27:13	R2044	On 07/05/2020			Bond Future	1	267,000,000	0.00 Member	Sell
10:40:53	R2044	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Sell
10:40:53	R2044	On 07/05/2020			Bond Future	1	200,600,000	0.00 Member	Buy
11:55:53	R2044	On 07/05/2020			Bond Future	1	157,300,000	0.00 Client	Sell
11:55:53	R2044	On 07/05/2020			Bond Future	1	39,400,000	0.00 Member	Buy
11:55:53	R2044	On 07/05/2020			Bond Future	1	3,900,000	0.00 Member	Buy
11:55:53	R2044	On 07/05/2020			Bond Future	1	39,400,000	0.00 Member	Sell
11:55:53	R2044	On 07/05/2020			Bond Future	1	157,300,000	0.00 Member	Buy
11:55:53	R2044	On 07/05/2020			Bond Future	1	157,300,000	0.00 Member	Sell
11:55:53	R2044	On 07/05/2020			Bond Future	1	39,400,000	0.00 Client	Sell
11:55:53	R2044	On 07/05/2020			Bond Future	1	3,900,000	0.00 Client	Sell
<b>Total for R2044 Bond Future</b>						<b>14</b>	<b>1,870,400,000</b>	<b>0.00</b>	
9:24:45	R2048	On 07/05/2020			Bond Future	1	4,887,000,000	0.00 Member	Buy
9:24:45	R2048	On 06/08/2020			Bond Future	1	4,887,000,000	0.00 Member	Sell
9:24:45	R2048	On 07/05/2020			Bond Future	1	4,887,000,000	0.00 Member	Sell
9:24:45	R2048	On 06/08/2020			Bond Future	1	4,887,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>19,548,000,000</b>	<b>0.00</b>	
8:31:00	R214	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
8:31:00	R214	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Buy
8:54:16	R214	On 07/05/2020			Bond Future	1	2,800,000	0.00 Client	Buy
8:54:16	R214	On 07/05/2020			Bond Future	1	2,800,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>11,200,000</b>	<b>0.00</b>	

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Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Grand Total for all Instruments</b>					<b>327</b>	<b>30,081,600,000</b>		<b>0.00</b>

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