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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/06/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:26	R186	On 06/08/2020		Bond Future	1	310,000,000	0.00 Member	Buy
16:06:26	R186	On 06/08/2020		Bond Future	1	310,000,000	0.00 Member	Sell
16:51:40	R186	On 06/08/2020	8.00	Put	1	1,517,700,000	0.00 Member	Buy
16:51:40	R186	On 06/08/2020	8.00	Put	1	1,517,700,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	1	18,000,000	0.00 Client	Buy
17:17:32	R186	On 06/08/2020	8.00	Put	1	78,900,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	1	6,900,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	1	6,900,000	0.00 Client	Buy
17:17:32	R186	On 06/08/2020	8.00	Put	1	16,100,000	0.00 Client	Buy
17:17:32	R186	On 06/08/2020	8.00	Put	1	16,100,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	1	35,600,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	1	6,100,000	0.00 Client	Buy
17:17:32	R186	On 06/08/2020	8.00	Put	1	78,900,000	0.00 Client	Buy
17:17:32	R186	On 06/08/2020	8.00	Put	1	3,100,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	1	3,100,000	0.00 Client	Buy



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:32	R186	On 06/08/2020	8.00	Put	Bond Future	1	18,000,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	Bond Future	1	35,600,000	0.00 Client	Buy
17:17:32	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,100,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,100,000	0.00 Member	Sell
17:17:32	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,100,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,400,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	1,092,600,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	15,400,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,900,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	32,000,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	14,600,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	39,500,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,400,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	10,000,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	87,500,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	87,500,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	22,800,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	1,092,600,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	14,600,000	0.00 Member	Sell
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	6,900,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	22,800,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	15,400,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	32,000,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	10,000,000	0.00 Client	Buy
17:17:33	R186	On 06/08/2020	8.00	Put	Bond Future	1	39,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>40</b>	<b>6,652,400,000</b>	<b>0.00</b>	
11:57:18	R2030	On 05/11/2020	9.03	Call	Bond Future	1	10,100,000	0.00 Member	Buy
11:57:18	R2030	On 05/11/2020	10.37	Put	Bond Future	1	10,100,000	0.00 Member	Sell
11:57:18	R2030	On 05/11/2020	8.53	Call	Bond Future	1	10,100,000	0.00 Member	Sell
11:57:18	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,400,000	0.00 Member	Buy
11:57:18	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,400,000	0.00 Member	Sell
11:57:18	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,400,000	0.00 Member	Buy
12:49:34	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:49:34	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,400,000	0.00 Member	Sell
12:49:34	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,700,000	0.00 Member	Sell
12:49:34	R2030	On 05/11/2020	10.37	Put	Bond Future	1	6,700,000	0.00 Client	Buy
12:49:34	R2030	On 05/11/2020	10.37	Put	Bond Future	1	3,400,000	0.00 Client	Buy
12:49:43	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,400,000	0.00 Member	Buy
12:49:43	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,700,000	0.00 Member	Sell
12:49:43	R2030	On 05/11/2020	9.03	Call	Bond Future	1	3,400,000	0.00 Client	Sell
12:49:43	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,700,000	0.00 Member	Buy
12:49:43	R2030	On 05/11/2020	9.03	Call	Bond Future	1	6,700,000	0.00 Client	Sell
12:49:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,400,000	0.00 Client	Buy
12:49:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,700,000	0.00 Member	Buy
12:49:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,700,000	0.00 Client	Buy
12:49:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	6,700,000	0.00 Member	Sell
12:49:51	R2030	On 05/11/2020	8.53	Call	Bond Future	1	3,400,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>21</b>	<b>121,200,000</b>	<b>0.00</b>	
11:16:07	R2035	On 06/08/2020			Bond Future	1	6,100,000	0.00 Member	Buy
11:16:07	R2035	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Sell
12:41:40	R2035	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Sell
12:41:40	R2035	On 06/08/2020			Bond Future	1	2,000,000	0.00 Member	Buy
12:41:40	R2035	On 06/08/2020			Bond Future	1	4,100,000	0.00 Client	Sell
12:41:40	R2035	On 06/08/2020			Bond Future	1	2,000,000	0.00 Client	Sell
12:41:40	R2035	On 06/08/2020			Bond Future	1	4,100,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>7</b>	<b>24,400,000</b>	<b>0.00</b>	
9:09:20	R2037	On 06/08/2020			Bond Future	1	73,600,000	0.00 Member	Sell
9:09:20	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
10:35:08	R2037	On 06/08/2020			Bond Future	1	340,700,000	0.00 Member	Sell
10:35:08	R2037	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Buy
10:56:02	R2037	On 06/08/2020			Bond Future	1	20,000,000	0.00 Client	Buy
10:56:02	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
10:56:02	R2037	On 06/08/2020			Bond Future	1	13,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:56:02	R2037	On 06/08/2020			Bond Future	1	39,300,000	0.00 Client	Buy
10:56:02	R2037	On 06/08/2020			Bond Future	1	13,500,000	0.00 Client	Buy
10:56:02	R2037	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Sell
10:56:02	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
10:56:02	R2037	On 06/08/2020			Bond Future	1	13,500,000	0.00 Member	Sell
10:56:02	R2037	On 06/08/2020			Bond Future	1	20,000,000	0.00 Member	Buy
10:56:02	R2037	On 06/08/2020			Bond Future	1	39,300,000	0.00 Member	Sell
10:56:02	R2037	On 06/08/2020			Bond Future	1	39,300,000	0.00 Member	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	92,000,000	0.00 Member	Sell
10:57:46	R2037	On 06/08/2020			Bond Future	1	61,800,000	0.00 Member	Sell
10:57:46	R2037	On 06/08/2020			Bond Future	1	92,000,000	0.00 Member	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	180,300,000	0.00 Member	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	61,800,000	0.00 Member	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	61,800,000	0.00 Client	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	3,000,000	0.00 Member	Sell
10:57:46	R2037	On 06/08/2020			Bond Future	1	180,300,000	0.00 Member	Sell
10:57:46	R2037	On 06/08/2020			Bond Future	1	180,300,000	0.00 Client	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	3,600,000	0.00 Client	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	3,000,000	0.00 Client	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	92,000,000	0.00 Client	Buy
10:57:46	R2037	On 06/08/2020			Bond Future	1	3,600,000	0.00 Member	Sell
11:16:07	R2037	On 06/08/2020			Bond Future	1	38,700,000	0.00 Member	Buy
11:16:07	R2037	On 06/08/2020			Bond Future	1	13,600,000	0.00 Member	Sell
12:42:47	R2037	On 06/08/2020			Bond Future	1	25,100,000	0.00 Member	Sell
12:42:47	R2037	On 06/08/2020			Bond Future	1	25,100,000	0.00 Client	Sell
12:42:47	R2037	On 06/08/2020			Bond Future	1	25,100,000	0.00 Member	Buy
12:42:47	R2037	On 06/08/2020			Bond Future	1	13,600,000	0.00 Member	Buy
12:42:47	R2037	On 06/08/2020			Bond Future	1	13,600,000	0.00 Client	Sell
17:22:34	R2037	On 06/08/2020			Bond Future	1	437,500,000	0.00 Member	Sell
17:22:34	R2037	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	79,300,000	0.00 Member	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	119,000,000	0.00 Member	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:57:43	R2037	On 06/08/2020			Bond Future	1	79,300,000	0.00 Client	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	4,000,000	0.00 Member	Sell
17:57:43	R2037	On 06/08/2020			Bond Future	1	79,300,000	0.00 Member	Sell
17:57:43	R2037	On 06/08/2020			Bond Future	1	230,600,000	0.00 Member	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	4,600,000	0.00 Member	Sell
17:57:43	R2037	On 06/08/2020			Bond Future	1	4,600,000	0.00 Client	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	230,600,000	0.00 Client	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	119,000,000	0.00 Member	Sell
17:57:43	R2037	On 06/08/2020			Bond Future	1	119,000,000	0.00 Client	Buy
17:57:43	R2037	On 06/08/2020			Bond Future	1	230,600,000	0.00 Member	Sell

**Total for R2037 Bond Future**

**52                      3,562,000,000                      0.00**

17:22:34	R2044	On 06/08/2020			Bond Future	1	445,700,000	0.00 Member	Buy
17:22:34	R2044	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	80,800,000	0.00 Client	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	120,900,000	0.00 Client	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	80,800,000	0.00 Member	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	120,900,000	0.00 Member	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	120,900,000	0.00 Member	Buy
17:56:03	R2044	On 06/08/2020			Bond Future	1	4,200,000	0.00 Member	Buy
17:56:03	R2044	On 06/08/2020			Bond Future	1	4,200,000	0.00 Client	Sell
17:56:03	R2044	On 06/08/2020			Bond Future	1	80,800,000	0.00 Member	Buy
17:56:04	R2044	On 06/08/2020			Bond Future	1	235,100,000	0.00 Client	Sell
17:56:04	R2044	On 06/08/2020			Bond Future	1	4,700,000	0.00 Member	Buy
17:56:04	R2044	On 06/08/2020			Bond Future	1	4,700,000	0.00 Client	Sell
17:56:04	R2044	On 06/08/2020			Bond Future	1	235,100,000	0.00 Member	Buy
17:56:04	R2044	On 06/08/2020			Bond Future	1	235,100,000	0.00 Member	Sell

**Total for R2044 Bond Future**

**16                      1,782,800,000                      0.00**

15:13:47	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
15:13:47	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:35:24	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
15:35:24	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
15:52:59	R2048	On 06/08/2020			Bond Future	1	400,000,000	0.00 Member	Sell
15:52:59	R2048	On 06/08/2020			Bond Future	1	400,000,000	0.00 Member	Buy
17:22:34	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Buy
17:22:34	R2048	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>8</b>	<b>803,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>144</b>	<b>12,946,400,000</b>	<b>0.00</b>	