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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/07/2020

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:39:41	R2030	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
16:39:41	R2030	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
Total for R2030 Bond Future						2	1,000,000	0.00	
13:59:37	R2032	On 06/05/2021	10.33	Call	Bond Future	1	73,600,000	0.00 Member	Buy
13:59:37	R2032	On 06/05/2021	12.57	Put	Bond Future	1	73,600,000	0.00 Member	Sell
13:59:37	R2032	On 06/05/2021	10.33	Call	Bond Future	1	73,600,000	0.00 Member	Sell
13:59:37	R2032	On 06/05/2021	12.57	Put	Bond Future	1	73,600,000	0.00 Member	Buy
15:18:41	R2032	On 06/05/2021	12.57	Put	Bond Future	1	73,600,000	0.00 Member	Buy
15:18:41	R2032	On 06/05/2021	12.57	Put	Bond Future	1	22,100,000	0.00 Member	Sell
15:18:54	R2032	On 06/05/2021	10.33	Call	Bond Future	1	73,600,000	0.00 Member	Sell
15:18:54	R2032	On 06/05/2021	10.33	Call	Bond Future	1	22,100,000	0.00 Member	Buy
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	6,900,000	0.00 Client	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	6,900,000	0.00 Member	Buy
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	10,200,000	0.00 Member	Buy
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Client	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	6,900,000	0.00 Member	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Member	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	22,100,000	0.00 Member	Buy
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	10,200,000	0.00 Member	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	7,400,000	0.00 Member	Buy
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	7,400,000	0.00 Member	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	10,200,000	0.00 Client	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	22,100,000	0.00 Client	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	300,000	0.00 Member	Buy
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	7,400,000	0.00 Client	Sell
15:44:50	R2032	On 06/05/2021	12.57	Put	Bond Future	1	26,700,000	0.00 Member	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Client	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	22,100,000	0.00 Client	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Member	Sell
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	7,400,000	0.00 Member	Sell
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Sell
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	6,900,000	0.00 Member	Sell
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	7,400,000	0.00 Member	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Member	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	22,100,000	0.00 Member	Sell
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	10,200,000	0.00 Member	Sell
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	7,400,000	0.00 Client	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	26,700,000	0.00 Client	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	300,000	0.00 Member	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	10,200,000	0.00 Client	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	10,200,000	0.00 Member	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	6,900,000	0.00 Client	Buy
15:48:31	R2032	On 06/05/2021	10.33	Call	Bond Future	1	6,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						42	883,200,000	0.00	
16:39:41	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Member	Sell
16:39:41	R2037	On 06/08/2020			Bond Future	1	200,000	0.00 Client	Buy
17:43:42	R2037	On 06/08/2020			Bond Future	1	66,000,000	0.00 Member	Sell
17:43:42	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	10,800,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	10,800,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	10,800,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	31,400,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	16,000,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	2,200,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	16,000,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	31,400,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,400,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	900,000	0.00 Client	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	16,000,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	2,200,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	31,400,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	900,000	0.00 Member	Buy
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:54:30	R2037	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2037 Bond Future						33	264,400,000	0.00	
16:39:41	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
16:39:41	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Buy
17:43:42	R2044	On 06/08/2020			Bond Future	1	65,700,000	0.00 Member	Buy
17:43:42	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	11,100,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	11,100,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	32,100,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	32,100,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	16,500,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	11,100,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	32,100,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	100,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,100,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	16,500,000	0.00 Member	Buy
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,000,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,100,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	16,500,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Member	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	500,000	0.00 Client	Sell
17:58:23	R2044	On 06/08/2020			Bond Future	1	1,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:58:24	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Client	Sell
17:58:24	R2044	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Buy
17:58:24	R2044	On 06/08/2020			Bond Future	1	600,000	0.00 Member	Buy
17:58:24	R2044	On 06/08/2020			Bond Future	1	400,000	0.00 Client	Sell
17:58:24	R2044	On 06/08/2020			Bond Future	1	400,000	0.00 Member	Sell
Total for R2044 Bond Future						36	263,000,000	0.00	
16:39:41	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Member	Sell
16:39:41	R2048	On 06/08/2020			Bond Future	1	800,000	0.00 Client	Buy
Total for R2048 Bond Future						2	1,600,000	0.00	
Grand Total for all Instruments						115	1,413,200,000	0.00	