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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/09/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:18:13	I2029	On 05/11/2020		Bond Future	1	2,900,000	0.00 Member	Sell
12:18:13	I2029	On 05/11/2020		Bond Future	1	2,900,000	0.00 Member	Buy
13:16:06	I2029	On 05/11/2020		Bond Future	1	2,900,000	0.00 Client	Sell
13:16:06	I2029	On 05/11/2020		Bond Future	1	2,900,000	0.00 Member	Buy
Total for I2029 Bond Future					4	11,600,000	0.00	
12:13:10	I2038	On 05/11/2020		Bond Future	1	12,600,000	0.00 Member	Buy
12:51:29	I2038	On 05/11/2020		Bond Future	1	12,600,000	0.00 Client	Sell
Total for I2038 Bond Future					2	25,200,000	0.00	
12:13:10	I2050	On 05/11/2020		Bond Future	1	15,100,000	0.00 Member	Buy
12:53:44	I2050	On 05/11/2020		Bond Future	1	15,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2050 Bond Future						2	30,200,000	0.00	
15:29:22	R186	On 05/11/2020			Bond Future	1	22,200,000	0.00 Member	Sell
15:40:01	R186	On 05/11/2020			Bond Future	1	12,700,000	0.00 Member	Buy
15:40:55	R186	On 05/11/2020			Bond Future	1	12,700,000	0.00 Member	Sell
15:40:55	R186	On 05/11/2020			Bond Future	1	12,700,000	0.00 Client	Buy
15:40:55	R186	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Sell
15:40:55	R186	On 05/11/2020			Bond Future	1	9,500,000	0.00 Member	Buy
15:40:55	R186	On 05/11/2020			Bond Future	1	9,500,000	0.00 Client	Buy
16:23:38	R186	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Buy
16:36:41	R186	On 05/11/2020			Bond Future	1	46,200,000	0.00 Member	Sell
16:37:44	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
16:37:44	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
16:37:44	R186	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
16:47:24	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Sell
16:47:24	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:01:14	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Client	Sell
17:01:14	R186	On 05/11/2020			Bond Future	1	100,000	0.00 Member	Buy
17:15:25	R186	On 05/11/2020			Bond Future	1	46,200,000	0.00 Client	Sell
17:15:25	R186	On 05/11/2020			Bond Future	1	46,200,000	0.00 Member	Buy
Total for R186 Bond Future						18	281,200,000	0.00	
14:23:27	R2023	On 05/11/2020			Bond Future	1	91,400,000	0.00 Member	Buy
15:56:14	R2023	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Sell
15:57:08	R2023	On 05/11/2020			Bond Future	1	44,500,000	0.00 Client	Sell
15:57:08	R2023	On 05/11/2020			Bond Future	1	44,500,000	0.00 Member	Sell
15:57:08	R2023	On 05/11/2020			Bond Future	1	43,800,000	0.00 Member	Sell
15:57:08	R2023	On 05/11/2020			Bond Future	1	3,100,000	0.00 Member	Buy
15:57:08	R2023	On 05/11/2020			Bond Future	1	43,800,000	0.00 Client	Sell
15:57:08	R2023	On 05/11/2020			Bond Future	1	3,100,000	0.00 Client	Sell
15:57:08	R2023	On 05/11/2020			Bond Future	1	44,500,000	0.00 Member	Buy
15:57:08	R2023	On 05/11/2020			Bond Future	1	43,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						10	365,600,000	0.00	
12:50:57	R2030	On 05/11/2020			Bond Future	1	32,800,000	0.00 Member	Sell
15:19:54	R2030	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Buy
15:19:54	R2030	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Sell
15:20:46	R2030	On 05/11/2020			Bond Future	1	9,300,000	0.00 Member	Sell
15:20:46	R2030	On 05/11/2020			Bond Future	1	9,300,000	0.00 Client	Buy
15:52:11	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Sell
15:53:47	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Sell
15:53:47	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	600,000	0.00 Member	Sell
15:53:47	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Sell
15:53:47	R2030	On 05/11/2020			Bond Future	1	8,800,000	0.00 Member	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Member	Sell
15:53:47	R2030	On 05/11/2020			Bond Future	1	4,700,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	8,800,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	3,400,000	0.00 Member	Sell
15:53:47	R2030	On 05/11/2020			Bond Future	1	8,600,000	0.00 Client	Buy
15:53:47	R2030	On 05/11/2020			Bond Future	1	2,000,000	0.00 Member	Sell
16:47:24	R2030	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
16:47:24	R2030	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
17:02:04	R2030	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Sell
17:02:04	R2030	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						30	186,800,000	0.00	
16:53:06	R2037	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Sell
16:53:06	R2037	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:30:34	R2037	On 05/11/2020			Bond Future	1	2,100,000	0.00 Member	Buy
17:30:34	R2037	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
17:46:58	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Sell
17:46:58	R2037	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
17:46:58	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Client	Sell
17:46:58	R2037	On 05/11/2020			Bond Future	1	1,400,000	0.00 Member	Buy
17:46:58	R2037	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
Total for R2037 Bond Future						9	12,600,000	0.00	
8:08:32	R2040	On 05/11/2020			Bond Future	1	15,000,000	0.00 Member	Buy
8:08:32	R2040	On 05/11/2020			Bond Future	1	15,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	30,000,000	0.00	
12:50:57	R2048	On 05/11/2020			Bond Future	1	56,700,000	0.00 Member	Sell
15:46:13	R2048	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	14,500,000	0.00 Member	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	30,200,000	0.00 Member	Sell
15:47:30	R2048	On 05/11/2020			Bond Future	1	30,200,000	0.00 Member	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	8,300,000	0.00 Member	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Sell
15:47:30	R2048	On 05/11/2020			Bond Future	1	14,500,000	0.00 Client	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	30,200,000	0.00 Client	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	1,500,000	0.00 Member	Sell
15:47:30	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Member	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	14,500,000	0.00 Member	Sell
15:47:30	R2048	On 05/11/2020			Bond Future	1	8,300,000	0.00 Client	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	2,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:47:30	R2048	On 05/11/2020			Bond Future	1	1,500,000	0.00 Client	Buy
15:47:30	R2048	On 05/11/2020			Bond Future	1	8,300,000	0.00 Member	Sell
Total for R2048 Bond Future						16	226,800,000	0.00	
13:21:48	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:21:48	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Sell
13:21:48	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:21:48	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Buy
13:21:48	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
13:21:48	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
13:26:28	R209	On 06/05/2021			Bond Future	1	33,000,000	0.00 Member	Buy
13:26:28	R209	On 06/05/2021			Bond Future	1	33,000,000	0.00 Member	Sell
14:22:32	R209	On 06/05/2021	12.25	Put	Bond Future	1	75,000,000	0.00 Member	Sell
14:22:32	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
14:22:46	R209	On 06/05/2021	11.25	Put	Bond Future	1	75,000,000	0.00 Member	Buy
14:22:46	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
14:23:03	R209	On 06/05/2021	10.25	Call	Bond Future	1	37,500,000	0.00 Member	Sell
14:23:03	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Buy
14:23:11	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Buy
14:23:11	R209	On 06/05/2021			Bond Future	1	33,000,000	0.00 Member	Sell
14:35:15	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Sell
14:35:15	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Member	Buy
14:35:15	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
14:35:15	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
14:35:15	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
14:35:15	R209	On 06/05/2021			Bond Future	1	3,000,000	0.00 Client	Buy
14:35:15	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Sell
14:35:15	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Member	Sell
14:35:15	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Client	Buy
14:35:15	R209	On 06/05/2021			Bond Future	1	2,500,000	0.00 Member	Buy
14:35:15	R209	On 06/05/2021			Bond Future	1	25,000,000	0.00 Client	Buy
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	7,500,000	0.00 Client	Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	75,000,000	0.00 Member	Buy
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	7,500,000	0.00 Client	Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	10,000,000	0.00 Client	Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	75,000,000	0.00 Client	Sell
14:38:14	R209	On 06/05/2021	12.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	75,000,000	0.00 Client	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	7,500,000	0.00 Client	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	7,500,000	0.00 Member	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Client	Buy
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	7,500,000	0.00 Member	Sell
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	10,000,000	0.00 Member	Sell
14:40:19	R209	On 06/05/2021	11.25	Put	Bond Future	1	75,000,000	0.00 Member	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Client	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	3,500,000	0.00 Member	Buy
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	4,000,000	0.00 Member	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	3,500,000	0.00 Member	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	37,500,000	0.00 Member	Buy
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	4,000,000	0.00 Member	Buy
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	4,000,000	0.00 Client	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	5,000,000	0.00 Member	Buy
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	37,500,000	0.00 Client	Sell
14:43:07	R209	On 06/05/2021	10.25	Call	Bond Future	1	3,500,000	0.00 Client	Sell
Total for R209 Bond Future						60	1,698,000,000	0.00	
15:52:01	R214	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Sell
15:52:01	R214	On 05/11/2020			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
17:10:52	R214	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Buy
17:10:52	R214	On 05/11/2020			Bond Future	1	2,300,000	0.00 Member	Buy
17:10:52	R214	On 05/11/2020			Bond Future	1	4,600,000	0.00 Member	Sell
17:10:52	R214	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Buy
17:10:52	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
17:10:52	R214	On 05/11/2020			Bond Future	1	2,300,000	0.00 Client	Sell
17:10:52	R214	On 05/11/2020			Bond Future	1	5,600,000	0.00 Client	Sell
17:10:52	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
17:10:52	R214	On 05/11/2020			Bond Future	1	4,600,000	0.00 Client	Sell
17:10:52	R214	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Sell
17:10:52	R214	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
Total for R214 Bond Future						13	54,000,000	0.00	
Grand Total for all Instruments						166	2,922,000,000	0.00	