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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/10/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:53:31	I2025	On 05/11/2020		Bond Future	1	9,900,000	0.00 Member	Buy
17:53:31	I2025	On 05/11/2020		Bond Future	1	9,900,000	0.00 Client	Sell
Total for I2025 Bond Future					2	19,800,000	0.00	
11:11:32	R186	On 05/11/2020		Bond Future	1	300,000	0.00 Member	Sell
11:20:21	R186	On 05/11/2020		Bond Future	1	300,000	0.00 Client	Buy
13:59:27	R186	On 05/11/2020		Bond Future	1	20,000,000	0.00 Member	Sell
13:59:27	R186	On 05/11/2020		Bond Future	1	20,000,000	0.00 Member	Buy
14:11:56	R186	On 05/11/2020		Bond Future	1	20,000,000	0.00 Member	Buy
14:11:56	R186	On 05/11/2020		Bond Future	1	20,000,000	0.00 Client	Sell
Total for R186 Bond Future					6	80,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:16:47	R2044	On 05/11/2020			Bond Future	1	5,600,000	0.00 Member	Sell
10:22:09	R2044	On 05/11/2020			Bond Future	1	5,600,000	0.00 Client	Buy
10:46:35	R2044	On 06/05/2021	11.35	Call	Bond Future	1	310,000,000	0.00 Member	Sell
10:46:35	R2044	On 06/05/2021	11.90	Put	Bond Future	1	310,000,000	0.00 Member	Buy
10:46:35	R2044	On 06/05/2021	12.50	Put	Bond Future	1	310,000,000	0.00 Member	Sell
10:46:35	R2044	On 06/05/2021	11.90	Put	Bond Future	1	310,000,000	0.00 Member	Sell
10:46:35	R2044	On 06/05/2021	11.35	Call	Bond Future	1	310,000,000	0.00 Member	Buy
10:46:35	R2044	On 06/05/2021	12.50	Put	Bond Future	1	310,000,000	0.00 Member	Buy
11:43:46	R2044	On 06/05/2021	12.50	Put	Bond Future	1	310,000,000	0.00 Member	Buy
11:43:59	R2044	On 06/05/2021	11.90	Put	Bond Future	1	310,000,000	0.00 Member	Sell
11:44:10	R2044	On 06/05/2021	11.35	Call	Bond Future	1	310,000,000	0.00 Member	Buy
14:12:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	6,100,000	0.00 Member	Sell
14:12:56	R2044	On 06/05/2021	11.90	Put	Bond Future	1	22,300,000	0.00 Member	Buy
14:13:44	R2044	On 06/05/2021	11.35	Call	Bond Future	1	22,300,000	0.00 Member	Sell
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	22,300,000	0.00 Member	Sell
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,800,000	0.00 Member	Buy
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	111,700,000	0.00 Member	Sell
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,800,000	0.00 Member	Sell
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	22,300,000	0.00 Member	Buy
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	111,700,000	0.00 Member	Buy
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	111,700,000	0.00 Client	Sell
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	22,300,000	0.00 Client	Sell
15:00:39	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,800,000	0.00 Client	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Client	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Client	Buy
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Client	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Client	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Client	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Member	Buy
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Member	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Member	Sell
16:21:25	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Member	Buy
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Member	Buy
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Member	Buy
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Member	Sell
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	7,400,000	0.00 Client	Sell
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Client	Sell
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Client	Buy
17:09:07	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,700,000	0.00 Client	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	24,300,000	0.00 Client	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	24,300,000	0.00 Member	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	68,000,000	0.00 Member	Buy
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	68,000,000	0.00 Member	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,600,000	0.00 Member	Buy
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,600,000	0.00 Client	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	6,000,000	0.00 Member	Buy
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	24,300,000	0.00 Member	Buy
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	6,000,000	0.00 Client	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,600,000	0.00 Member	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	6,000,000	0.00 Member	Sell
17:09:08	R2044	On 06/05/2021	12.50	Put	Bond Future	1	68,000,000	0.00 Client	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	1,400,000	0.00 Member	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,700,000	0.00 Member	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,000,000	0.00 Member	Buy
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,000,000	0.00 Member	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	3,900,000	0.00 Member	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	14,000,000	0.00 Client	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	1,400,000	0.00 Client	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,700,000	0.00 Member	Buy
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	2,700,000	0.00 Client	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	6,100,000	0.00 Client	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	3,900,000	0.00 Client	Sell
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	1,400,000	0.00 Member	Buy
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	6,100,000	0.00 Member	Buy
17:16:55	R2044	On 06/05/2021	12.50	Put	Bond Future	1	3,900,000	0.00 Member	Buy
17:25:32	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,800,000	0.00 Client	Buy
17:25:32	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,800,000	0.00 Member	Sell
17:25:32	R2044	On 06/05/2021	11.90	Put	Bond Future	1	6,100,000	0.00 Client	Buy
17:25:32	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,800,000	0.00 Member	Buy
17:25:32	R2044	On 06/05/2021	11.90	Put	Bond Future	1	6,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:32	R2044	On 06/05/2021	11.90	Put	Bond Future	1	6,100,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,700,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	14,700,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	68,000,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	24,300,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	24,300,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	6,000,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,700,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	14,000,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	22,300,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	111,700,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	7,400,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	6,000,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	7,400,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,600,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,600,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	14,700,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	111,700,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	23,500,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	68,000,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	24,300,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	6,000,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,600,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	14,000,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	14,000,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	3,900,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	23,500,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	23,500,000	0.00 Member	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	14,700,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	111,700,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	2,700,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	68,000,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	22,300,000	0.00 Member	Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	3,900,000	0.00 Client	Buy
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	7,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:25:33	R2044	On 06/05/2021	11.90	Put	Bond Future	1	3,900,000	0.00 Member	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	3,900,000	0.00 Member	Buy
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	23,500,000	0.00 Member	Buy
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	23,500,000	0.00 Member	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,800,000	0.00 Member	Buy
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,800,000	0.00 Member	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	6,100,000	0.00 Member	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,800,000	0.00 Client	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	6,100,000	0.00 Client	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	14,000,000	0.00 Member	Buy
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	14,000,000	0.00 Client	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	3,900,000	0.00 Client	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	23,500,000	0.00 Client	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	6,100,000	0.00 Member	Buy
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	3,900,000	0.00 Member	Sell
17:31:20	R2044	On 06/05/2021	11.35	Call	Bond Future	1	14,000,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,700,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,600,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,600,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,600,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	6,000,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	6,000,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	7,400,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	7,400,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	14,700,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	68,000,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	24,300,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	7,400,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,700,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	14,700,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	68,000,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	111,700,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	22,300,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	24,300,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	2,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	68,000,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	111,700,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	22,300,000	0.00 Member	Buy
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	24,300,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	14,700,000	0.00 Client	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	111,700,000	0.00 Member	Sell
17:31:21	R2044	On 06/05/2021	11.35	Call	Bond Future	1	6,000,000	0.00 Member	Buy
Total for R2044 Bond Future						147	5,635,400,000	0.00	
11:34:17	R209	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Buy
11:34:17	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
11:34:17	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
11:34:17	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Sell
11:34:17	R209	On 06/05/2021			Bond Future	1	34,500,000	0.00 Member	Sell
11:34:17	R209	On 06/05/2021	12.25	Put	Bond Future	1	115,000,000	0.00 Member	Buy
11:34:17	R209	On 06/05/2021	11.25	Put	Bond Future	1	115,000,000	0.00 Member	Sell
11:34:17	R209	On 06/05/2021	10.25	Call	Bond Future	1	57,500,000	0.00 Member	Buy
12:22:37	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Sell
12:22:48	R209	On 06/05/2021	11.25	Put	Bond Future	1	15,000,000	0.00 Member	Buy
12:23:23	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Member	Sell
12:23:32	R209	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Buy
12:29:34	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Client	Sell
12:29:34	R209	On 06/05/2021	12.25	Put	Bond Future	1	100,000,000	0.00 Member	Buy
12:29:48	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Client	Buy
12:29:48	R209	On 06/05/2021	11.25	Put	Bond Future	1	100,000,000	0.00 Member	Sell
12:30:02	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Client	Sell
12:30:02	R209	On 06/05/2021	10.25	Call	Bond Future	1	50,000,000	0.00 Member	Buy
12:30:14	R209	On 06/05/2021			Bond Future	1	30,000,000	0.00 Client	Buy
12:30:14	R209	On 06/05/2021			Bond Future	1	30,000,000	0.00 Member	Sell
12:58:54	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Client	Sell
12:58:54	R209	On 06/05/2021	12.25	Put	Bond Future	1	15,000,000	0.00 Member	Buy
12:59:03	R209	On 06/05/2021	11.25	Put	Bond Future	1	15,000,000	0.00 Client	Buy
12:59:03	R209	On 06/05/2021	11.25	Put	Bond Future	1	15,000,000	0.00 Member	Sell
12:59:15	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:59:15	R209	On 06/05/2021	10.25	Call	Bond Future	1	7,500,000	0.00 Member	Buy
12:59:28	R209	On 06/05/2021			Bond Future	1	4,500,000	0.00 Client	Buy
12:59:28	R209	On 06/05/2021			Bond Future	1	4,500,000	0.00 Member	Sell
Total for R209 Bond Future						28	1,288,000,000	0.00	
13:35:16	R213	On 05/11/2020			Bond Future	1	24,400,000	0.00 Member	Sell
15:51:43	R213	On 05/11/2020			Bond Future	1	24,400,000	0.00 Client	Buy
Total for R213 Bond Future						2	48,800,000	0.00	
Grand Total for all Instruments						185	7,072,600,000	0.00	