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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/10/2019

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|-------------------|---------------|--------------|
| 13:00:36 | ALBI | On 07/11/2019 | | Index Future | 1 | 2,030,000 | 0.00 Member | Buy |
| 13:00:36 | ALBI | On 07/11/2019 | | Index Future | 1 | 2,030,000 | 0.00 Member | Sell |
| 13:02:03 | ALBI | On 06/02/2020 | | Index Future | 1 | 2,080,000 | 0.00 Member | Sell |
| 13:02:03 | ALBI | On 06/02/2020 | | Index Future | 1 | 2,080,000 | 0.00 Member | Buy |
| 13:50:21 | ALBI | On 07/11/2019 | | Index Future | 1 | 2,030,000 | 0.00 Member | Sell |
| 13:50:21 | ALBI | On 07/11/2019 | | Index Future | 1 | 2,030,000 | 0.00 Client | Buy |
| 13:50:32 | ALBI | On 06/02/2020 | | Index Future | 1 | 2,080,000 | 0.00 Client | Sell |
| 13:50:32 | ALBI | On 06/02/2020 | | Index Future | 1 | 2,080,000 | 0.00 Member | Buy |
| Total for ALBI Index Future | | | | | 8 | 16,440,000 | 0.00 | |
| 14:45:47 | ES33 | On 06/02/2020 | | Bond Future | 1 | 35,000,000 | 0.00 Member | Sell |
| 14:45:47 | ES33 | On 07/11/2019 | | Bond Future | 1 | 35,000,000 | 0.00 Member | Buy |
| 14:45:47 | ES33 | On 07/11/2019 | | Bond Future | 1 | 35,000,000 | 0.00 Member | Sell |
| 14:45:47 | ES33 | On 06/02/2020 | | Bond Future | 1 | 35,000,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 15:11:57 | ES33 | On 07/11/2019 | | | Bond Future | 1 | 35,000,000 | 0.00 Client | Sell |
| 15:11:57 | ES33 | On 07/11/2019 | | | Bond Future | 1 | 35,000,000 | 0.00 Member | Buy |
| 15:12:09 | ES33 | On 06/02/2020 | | | Bond Future | 1 | 35,000,000 | 0.00 Member | Sell |
| 15:12:09 | ES33 | On 06/02/2020 | | | Bond Future | 1 | 35,000,000 | 0.00 Client | Buy |
| Total for ES33 Bond Future | | | | | | 8 | 280,000,000 | 0.00 | |
| 15:04:43 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 491,900,000 | 0.00 Member | Buy |
| 15:04:43 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 491,900,000 | 0.00 Member | Sell |
| 15:04:43 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:04:43 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 93,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 24,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 12,400,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 32,800,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 82,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 61,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 42,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 14,700,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 82,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 82,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 32,800,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 24,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 14,700,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 24,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 14,700,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 61,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 61,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 48,000,000 | 0.00 Member | Buy |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 48,000,000 | 0.00 Member | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 48,000,000 | 0.00 Client | Sell |
| 15:13:53 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 32,800,000 | 0.00 Client | Sell |
| 15:13:54 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:13:54 | ES42 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 93,000,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 48,000,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 12,400,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 48,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 48,000,000 | 0.00 Member | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 42,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 93,000,000 | 0.00 Member | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 82,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 82,000,000 | 0.00 Member | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 32,800,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 24,000,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 82,000,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 42,000,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 24,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 14,700,000 | 0.00 Client | Buy |
| 15:14:10 | ES42 | On 06/02/2020 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Buy |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 11,900,000 | 0.00 Client | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 7,100,000 | 0.00 Member | Buy |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Client | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 11,900,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 7,100,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 6,400,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 6,400,000 | 0.00 Client | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Buy |
| 15:15:33 | I2025 | On 07/11/2019 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 400,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 5,600,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 6,400,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 6,400,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 6,400,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,100,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 11,900,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 7,100,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 7,100,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 25,400,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | 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 |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,100,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 25,400,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 19,000,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 11,900,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 11,900,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 19,000,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 5,600,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 7,100,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 3,600,000 | 0.00 Client | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 25,400,000 | 0.00 Member | Sell |
| 15:15:48 | I2025 | On 06/02/2020 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |
| Total for I2025 Bond Future | | | | | | 70 | 689,200,000 | 0.00 | |
| 14:25:25 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 255,900,000 | 0.00 Member | Buy |
| 14:25:25 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 255,900,000 | 0.00 Member | Sell |
| 14:25:25 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 14:25:25 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 9,500,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 15,900,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 9,500,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 25,300,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|----------|
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 100,600,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 100,600,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 54,000,000 | 0.00 Member | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 20,400,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 100,600,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 15,900,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 25,300,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 15,900,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 9,500,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 25,300,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 54,000,000 | 0.00 Member | Buy |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 54,000,000 | 0.00 Client | Sell |
| 15:17:30 | I2029 | On 07/11/2019 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 100,600,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 100,600,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 54,000,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 8,600,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 54,000,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 54,000,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 15,900,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 9,500,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 15,900,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 4,800,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 20,400,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 100,600,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 20,400,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 25,300,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 7,500,000 | 0.00 Client | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 15,900,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 9,500,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 9,500,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Buy |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 25,300,000 | 0.00 Member | Sell |
| 15:17:40 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 25,300,000 | 0.00 Member | Buy |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Buy |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Buy |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 15:17:41 | I2029 | On 06/02/2020 | | | Bond Future | 1 | 600,000 | 0.00 Client | Buy |
| Total for I2029 Bond Future | | | | | | 80 | 2,047,200,000 | 0.00 | |
| 14:25:25 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 577,000,000 | 0.00 Member | Buy |
| 14:25:25 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 332,100,000 | 0.00 Member | Sell |
| 14:25:25 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 577,000,000 | 0.00 Member | Sell |
| 14:25:25 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 332,100,000 | 0.00 Member | Buy |
| 14:25:25 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 577,000,000 | 0.00 Member | Buy |
| 14:25:25 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 218,300,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 14:25:25 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 218,300,000 | 0.00 Member | Buy |
| 14:25:25 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 577,000,000 | 0.00 Member | Sell |
| 15:18:05 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 577,000,000 | 0.00 Member | Buy |
| 15:18:05 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 577,000,000 | 0.00 Client | Sell |
| 15:18:34 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 577,000,000 | 0.00 Member | Sell |
| 15:18:34 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 577,000,000 | 0.00 Client | Buy |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Sell |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 18,800,000 | 0.00 Member | Buy |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Buy |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 18,800,000 | 0.00 Client | Sell |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 18,800,000 | 0.00 Member | Sell |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Client | Sell |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 218,300,000 | 0.00 Member | Buy |
| 15:20:08 | I2033 | On 07/11/2019 | | | Bond Future | 1 | 218,300,000 | 0.00 Client | Sell |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 18,800,000 | 0.00 Member | Sell |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 218,300,000 | 0.00 Client | Buy |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 218,300,000 | 0.00 Member | Sell |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 18,800,000 | 0.00 Member | Buy |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Sell |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Client | Buy |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 18,800,000 | 0.00 Client | Buy |
| 15:21:21 | I2033 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Buy |
| Total for I2033 Bond Future | | | | | | 28 | 7,272,800,000 | 0.00 | |
| 14:25:25 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 556,900,000 | 0.00 Member | Sell |
| 14:25:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 546,500,000 | 0.00 Member | Buy |
| 14:25:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 255,800,000 | 0.00 Member | Sell |
| 14:25:25 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 260,000,000 | 0.00 Member | Buy |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 47,500,000 | 0.00 Member | Buy |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 47,500,000 | 0.00 Member | Sell |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 243,200,000 | 0.00 Client | Sell |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 47,500,000 | 0.00 Client | Sell |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 243,200,000 | 0.00 Member | Buy |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 243,200,000 | 0.00 Member | Sell |
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 255,800,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 15:22:25 | I2038 | On 07/11/2019 | | | Bond Future | 1 | 255,800,000 | 0.00 Client | Sell |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 47,500,000 | 0.00 Member | Buy |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 249,400,000 | 0.00 Member | Sell |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 249,400,000 | 0.00 Client | Buy |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 249,400,000 | 0.00 Member | Buy |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 47,500,000 | 0.00 Member | Sell |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 47,500,000 | 0.00 Client | Buy |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 260,000,000 | 0.00 Member | Sell |
| 15:23:10 | I2038 | On 06/02/2020 | | | Bond Future | 1 | 260,000,000 | 0.00 Client | Buy |
| Total for I2038 Bond Future | | | | | | 20 | 4,413,600,000 | 0.00 | |
| 14:25:25 | I2046 | On 06/02/2020 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Buy |
| 14:25:25 | I2046 | On 07/11/2019 | | | Bond Future | 1 | 61,600,000 | 0.00 Member | Sell |
| 14:25:25 | I2046 | On 07/11/2019 | | | Bond Future | 1 | 61,600,000 | 0.00 Member | Buy |
| 14:25:25 | I2046 | On 06/02/2020 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Sell |
| 15:24:39 | I2046 | On 07/11/2019 | | | Bond Future | 1 | 61,600,000 | 0.00 Member | Sell |
| 15:24:39 | I2046 | On 07/11/2019 | | | Bond Future | 1 | 61,600,000 | 0.00 Client | Buy |
| 15:24:53 | I2046 | On 06/02/2020 | | | Bond Future | 1 | 60,200,000 | 0.00 Member | Buy |
| 15:24:53 | I2046 | On 06/02/2020 | | | Bond Future | 1 | 60,200,000 | 0.00 Client | Sell |
| Total for I2046 Bond Future | | | | | | 8 | 487,200,000 | 0.00 | |
| 14:25:25 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 242,100,000 | 0.00 Member | Sell |
| 14:25:25 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 234,500,000 | 0.00 Member | Buy |
| 14:25:25 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 159,000,000 | 0.00 Member | Buy |
| 14:25:25 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 234,500,000 | 0.00 Member | Sell |
| 15:26:48 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 83,100,000 | 0.00 Client | Buy |
| 15:26:48 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 83,100,000 | 0.00 Member | Buy |
| 15:26:48 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 83,100,000 | 0.00 Member | Sell |
| 15:26:48 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 159,000,000 | 0.00 Member | Sell |
| 15:26:48 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 159,000,000 | 0.00 Client | Buy |
| 15:51:51 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 234,500,000 | 0.00 Member | Buy |
| 15:51:51 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 234,500,000 | 0.00 Member | Sell |
| 15:51:51 | I2050 | On 06/02/2020 | | | Bond Future | 1 | 234,500,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 15:51:51 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 151,400,000 | 0.00 Member | Sell |
| 16:03:13 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 83,100,000 | 0.00 Member | Buy |
| 16:03:13 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 83,100,000 | 0.00 Member | Sell |
| 16:03:13 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 151,400,000 | 0.00 Member | Buy |
| 16:03:13 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 83,100,000 | 0.00 Client | Sell |
| 16:03:13 | I2050 | On 07/11/2019 | | | Bond Future | 1 | 151,400,000 | 0.00 Client | Sell |
| Total for I2050 Bond Future | | | | | | 18 | 2,844,400,000 | 0.00 | |
| 9:05:03 | R186 | On 07/11/2019 | | | Bond Future | 1 | 64,000,000 | 0.00 Member | Buy |
| 9:05:03 | R186 | On 07/11/2019 | | | Bond Future | 1 | 64,000,000 | 0.00 Member | Sell |
| 10:02:05 | R186 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 10:03:40 | R186 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 10:04:29 | R186 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 10:04:29 | R186 | On 07/11/2019 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Buy |
| 11:05:16 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 11:05:16 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 11:08:35 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 11:08:35 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 11:08:35 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 11:08:35 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 11:08:35 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 11:08:35 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 12:29:29 | R186 | On 07/11/2019 | | | Bond Future | 1 | 64,000,000 | 0.00 Member | Sell |
| 12:29:29 | R186 | On 07/11/2019 | | | Bond Future | 1 | 64,000,000 | 0.00 Client | Buy |
| 13:44:16 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 13:44:16 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| 13:45:24 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 13:45:24 | R186 | On 07/11/2019 | 8.23 | Call | Bond Future | 1 | 3,200,000 | 0.00 Client | Sell |
| 13:45:52 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 13:45:52 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| 13:46:06 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 13:46:06 | R186 | On 07/11/2019 | 8.73 | Put | Bond Future | 1 | 3,200,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| Total for R186 Bond Future | | | | | | 24 | 319,200,000 | 0.00 | |
| 14:25:25 | R197 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Sell |
| 14:25:25 | R197 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Buy |
| 14:25:25 | R197 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Sell |
| 14:25:25 | R197 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Buy |
| 15:23:29 | R197 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Sell |
| 15:23:29 | R197 | On 07/11/2019 | | | Bond Future | 1 | 95,000,000 | 0.00 Client | Buy |
| 15:23:39 | R197 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Client | Sell |
| 15:23:39 | R197 | On 06/02/2020 | | | Bond Future | 1 | 95,000,000 | 0.00 Member | Buy |
| Total for R197 Bond Future | | | | | | 8 | 760,000,000 | 0.00 | |
| 14:25:25 | R202 | On 07/11/2019 | | | Bond Future | 1 | 64,600,000 | 0.00 Member | Buy |
| 14:25:25 | R202 | On 06/02/2020 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 14:25:25 | R202 | On 06/02/2020 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Buy |
| 14:25:25 | R202 | On 07/11/2019 | | | Bond Future | 1 | 64,600,000 | 0.00 Member | Sell |
| 15:23:59 | R202 | On 06/02/2020 | | | Bond Future | 1 | 70,000,000 | 0.00 Member | Sell |
| 15:23:59 | R202 | On 06/02/2020 | | | Bond Future | 1 | 70,000,000 | 0.00 Client | Buy |
| 15:24:16 | R202 | On 07/11/2019 | | | Bond Future | 1 | 64,600,000 | 0.00 Member | Buy |
| 15:24:16 | R202 | On 07/11/2019 | | | Bond Future | 1 | 64,600,000 | 0.00 Client | Sell |
| Total for R202 Bond Future | | | | | | 8 | 538,400,000 | 0.00 | |
| 11:29:54 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 11:29:54 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 249,900,000 | 0.00 Member | Buy |
| 11:29:54 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 162,000,000 | 0.00 Member | Sell |
| 11:29:54 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 500,000,000 | 0.00 Member | Sell |
| 12:29:00 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 22,000,000 | 0.00 Member | Sell |
| 12:29:00 | R2030 | On 07/11/2019 | | | Bond Future | 1 | 22,000,000 | 0.00 Client | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Client | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 80,900,000 | 0.00 Client | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 80,900,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 7,400,000 | 0.00 Member | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 61,600,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 61,600,000 | 0.00 Member | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 80,900,000 | 0.00 Member | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 1,200,000 | 0.00 Member | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Buy |
| 15:05:52 | R2030 | On 06/02/2020 | | | Bond Future | 1 | 61,600,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 249,900,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 7,600,000 | 0.00 Member | Sell |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 22,800,000 | 0.00 Member | Sell |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 22,800,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 190,300,000 | 0.00 Member | Sell |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 7,600,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 12,800,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 12,800,000 | 0.00 Member | Sell |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 12,900,000 | 0.00 Member | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 12,800,000 | 0.00 Member | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 12,900,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 7,600,000 | 0.00 Member | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 22,800,000 | 0.00 Member | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 190,300,000 | 0.00 Member | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 249,900,000 | 0.00 Member | Sell |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 190,300,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 3,700,000 | 0.00 Client | Buy |
| 15:08:21 | R2030 | On 06/02/2020 | 9.25 | Put | Bond Future | 1 | 12,900,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|----------|-------------|--------------|----------------------|-------------|----------|
| Total for R2030 Bond Future | | | | | | 46 | 2,692,000,000 | 0.00 | |
| 12:29:00 | R2032 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Member | Buy |
| 12:29:00 | R2032 | On 07/11/2019 | | | Bond Future | 1 | 40,000,000 | 0.00 Client | Sell |
| Total for R2032 Bond Future | | | | | | 2 | 80,000,000 | 0.00 | |
| 12:29:00 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 12:29:00 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Buy |
| 15:09:39 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:09:39 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:55:14 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 15:55:14 | R2035 | On 07/11/2019 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| Total for R2035 Bond Future | | | | | | 6 | 40,000,000 | 0.00 | |
| 14:25:25 | R210 | On 06/02/2020 | | | Bond Future | 1 | 107,700,000 | 0.00 Member | Sell |
| 14:25:25 | R210 | On 07/11/2019 | | | Bond Future | 1 | 107,700,000 | 0.00 Member | Buy |
| 14:25:25 | R210 | On 07/11/2019 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 14:25:25 | R210 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 33,600,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 5,100,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 4,600,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 8,600,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 12,400,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:28:00 | R210 | On 06/02/2020 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 300,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 2,600,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 33,600,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 33,600,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|-----------------------|-------------|----------|
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 18,000,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 4,600,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 4,100,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 5,100,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 4,600,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 12,400,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 12,400,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 2,600,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 4,100,000 | 0.00 Member | Buy |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 8,600,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 5,100,000 | 0.00 Member | Sell |
| 15:28:12 | R210 | On 07/11/2019 | | | Bond Future | 1 | 18,000,000 | 0.00 Member | Buy |
| Total for R210 Bond Future | | | | | | 80 | 861,600,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 494 | 27,277,240,000 | 0.00 | |