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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/08/2020

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
9:45:18	R186	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Sell	
9:45:18	R186	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Buy	
10:04:04	R186	On 05/11/2020		Bond Future	1	8,000,000	0.00 Client	Buy	
10:04:04	R186	On 05/11/2020		Bond Future	1	8,000,000	0.00 Member	Sell	
10:39:29	R186	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Sell	
10:41:03	R186	On 05/11/2020		Bond Future	1	2,600,000	0.00 Member	Sell	
10:41:03	R186	On 05/11/2020		Bond Future	1	2,600,000	0.00 Client	Buy	
11:00:48	R186	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Buy	
11:02:29	R186	On 05/11/2020		Bond Future	1	2,000,000	0.00 Member	Sell	
11:02:29	R186	On 05/11/2020		Bond Future	1	2,000,000	0.00 Client	Buy	
13:29:07	R186	On 05/11/2020	7.84	Call	Bond Future	1	300,000	0.00 Client	Sell
13:29:07	R186	On 05/11/2020	7.84	Call	Bond Future	1	500,000	0.00 Client	Buy
13:29:07	R186	On 05/11/2020	7.84	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:07	R186	On 05/11/2020	7.84	Call	Bond Future	1	500,000	0.00 Client	Sell
13:29:07	R186	On 05/11/2020	7.84	Call	Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:29:07	R186	On 05/11/2020	7.84	Call	Bond Future	1	300,000	0.00 Client	Buy
13:29:08	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Client	Buy
13:29:08	R186	On 05/11/2020	7.84	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:08	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:29:08	R186	On 05/11/2020	8.34	Call	Bond Future	1	300,000	0.00 Client	Sell
13:29:08	R186	On 05/11/2020	8.34	Call	Bond Future	1	300,000	0.00 Client	Buy
13:29:08	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Client	Buy
13:29:08	R186	On 05/11/2020	7.84	Call	Bond Future	1	1,600,000	0.00 Client	Sell
13:29:08	R186	On 05/11/2020	7.84	Call	Bond Future	1	400,000	0.00 Client	Buy
13:29:09	R186	On 05/11/2020	9.26	Put	Bond Future	1	300,000	0.00 Client	Sell
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Client	Buy
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,600,000	0.00 Client	Sell
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	400,000	0.00 Client	Buy
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	500,000	0.00 Client	Buy
13:29:09	R186	On 05/11/2020	9.26	Put	Bond Future	1	300,000	0.00 Client	Buy
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	1,000,000	0.00 Client	Buy
13:29:09	R186	On 05/11/2020	8.34	Call	Bond Future	1	500,000	0.00 Client	Sell
13:29:10	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Client	Sell
13:29:10	R186	On 05/11/2020	9.26	Put	Bond Future	1	500,000	0.00 Client	Buy
13:29:10	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Client	Buy
13:29:10	R186	On 05/11/2020	9.26	Put	Bond Future	1	500,000	0.00 Client	Sell
13:29:10	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,000,000	0.00 Client	Buy
13:29:10	R186	On 05/11/2020	9.26	Put	Bond Future	1	1,600,000	0.00 Client	Sell
13:29:11	R186	On 05/11/2020	8.34	Call	Bond Future	1	400,000	0.00 Client	Buy
13:29:11	R186	On 05/11/2020	8.34	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:11	R186	On 05/11/2020	9.26	Put	Bond Future	1	400,000	0.00 Client	Buy
13:29:11	R186	On 05/11/2020	9.26	Put	Bond Future	1	400,000	0.00 Client	Sell
13:29:12	R186	On 05/11/2020	9.26	Put	Bond Future	1	400,000	0.00 Client	Buy
13:29:12	R186	On 05/11/2020	9.26	Put	Bond Future	1	400,000	0.00 Client	Sell
16:29:42	R186	On 05/11/2020			Bond Future	1	10,000,000	0.00 Member	Sell
16:29:42	R186	On 05/11/2020			Bond Future	1	10,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						48	79,600,000	0.00	
9:45:18	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
9:45:18	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Sell
10:41:52	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Member	Buy
10:41:52	R2030	On 05/11/2020			Bond Future	1	700,000	0.00 Client	Sell
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,700,000	0.00 Client	Buy
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	1,700,000	0.00 Client	Sell
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Client	Buy
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	900,000	0.00 Client	Buy
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	900,000	0.00 Client	Sell
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,900,000	0.00 Client	Buy
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	2,900,000	0.00 Client	Sell
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	600,000	0.00 Client	Buy
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	600,000	0.00 Client	Sell
13:29:08	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Client	Sell
13:29:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	900,000	0.00 Client	Buy
13:29:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,900,000	0.00 Client	Buy
13:29:09	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Client	Buy
13:29:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	900,000	0.00 Client	Sell
13:29:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	600,000	0.00 Client	Buy
13:29:09	R2030	On 05/11/2020	10.37	Put	Bond Future	1	700,000	0.00 Client	Sell
13:29:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	600,000	0.00 Client	Sell
13:29:09	R2030	On 05/11/2020	8.53	Call	Bond Future	1	2,900,000	0.00 Client	Sell
13:29:09	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,700,000	0.00 Client	Buy
13:29:09	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,700,000	0.00 Client	Sell
13:29:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	600,000	0.00 Client	Buy
13:29:10	R2030	On 05/11/2020	8.10	Call	Bond Future	1	300,000	0.00 Client	Sell
13:29:10	R2030	On 05/11/2020	8.10	Call	Bond Future	1	300,000	0.00 Client	Buy
13:29:10	R2030	On 05/11/2020	8.53	Call	Bond Future	1	700,000	0.00 Client	Sell
13:29:10	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,700,000	0.00 Client	Sell
13:29:10	R2030	On 05/11/2020	8.53	Call	Bond Future	1	700,000	0.00 Client	Buy
13:29:10	R2030	On 05/11/2020	8.53	Call	Bond Future	1	1,700,000	0.00 Client	Buy
13:29:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:29:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	900,000	0.00 Client	Buy
13:29:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	600,000	0.00 Client	Sell
13:29:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,900,000	0.00 Client	Buy
13:29:10	R2030	On 05/11/2020	9.03	Call	Bond Future	1	2,900,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	9.03	Call	Bond Future	1	700,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.85	Call	Bond Future	1	300,000	0.00 Client	Buy
13:29:11	R2030	On 05/11/2020	9.03	Call	Bond Future	1	700,000	0.00 Client	Buy
13:29:11	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,700,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,700,000	0.00 Client	Buy
13:29:11	R2030	On 05/11/2020	8.85	Call	Bond Future	1	500,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.85	Call	Bond Future	1	300,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.53	Call	Bond Future	1	700,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.53	Call	Bond Future	1	700,000	0.00 Client	Buy
13:29:11	R2030	On 05/11/2020	8.85	Call	Bond Future	1	500,000	0.00 Client	Buy
13:29:11	R2030	On 05/11/2020	8.10	Call	Bond Future	1	500,000	0.00 Client	Buy
13:29:11	R2030	On 05/11/2020	8.10	Call	Bond Future	1	500,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:29:11	R2030	On 05/11/2020	8.10	Call	Bond Future	1	1,000,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	8.10	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.03	Call	Bond Future	1	700,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	8.10	Call	Bond Future	1	400,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	300,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	300,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	500,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,700,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,700,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	500,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,000,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.61	Put	Bond Future	1	1,000,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	9.03	Call	Bond Future	1	700,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,700,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	9.03	Call	Bond Future	1	1,700,000	0.00 Client	Buy
13:29:12	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,000,000	0.00 Client	Sell
13:29:12	R2030	On 05/11/2020	8.85	Call	Bond Future	1	1,000,000	0.00 Client	Buy
13:29:13	R2030	On 05/11/2020	8.85	Call	Bond Future	1	400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:29:13	R2030	On 05/11/2020	9.61	Put	Bond Future	1	400,000	0.00 Client	Sell
13:29:13	R2030	On 05/11/2020	9.61	Put	Bond Future	1	400,000	0.00 Client	Buy
13:29:13	R2030	On 05/11/2020	8.85	Call	Bond Future	1	400,000	0.00 Client	Buy
13:29:13	R2030	On 05/11/2020	8.85	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:13	R2030	On 05/11/2020	8.85	Call	Bond Future	1	400,000	0.00 Client	Sell
13:29:13	R2030	On 05/11/2020	9.61	Put	Bond Future	1	400,000	0.00 Client	Buy
13:29:13	R2030	On 05/11/2020	9.61	Put	Bond Future	1	400,000	0.00 Client	Sell
13:29:13	R2030	On 05/11/2020	8.10	Call	Bond Future	1	400,000	0.00 Client	Buy
13:29:13	R2030	On 05/11/2020	8.10	Call	Bond Future	1	400,000	0.00 Client	Sell
Total for R2030 Bond Future						76	73,600,000	0.00	
11:56:52	R2040	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
13:45:01	R2040	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Sell
15:01:46	R2040	On 05/11/2020			Bond Future	1	1,800,000	0.00 Member	Buy
15:01:46	R2040	On 05/11/2020			Bond Future	1	1,800,000	0.00 Client	Sell
Total for R2040 Bond Future						4	7,200,000	0.00	
14:18:46	R210	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Sell
14:18:46	R210	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Buy
14:18:46	R210	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Buy
14:18:46	R210	On 05/11/2020			Bond Future	1	50,000,000	0.00 Member	Sell
15:16:11	R210	On 05/11/2020			Bond Future	1	48,000,000	0.00 Client	Sell
15:16:11	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
15:16:11	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:16:11	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:11	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Buy
15:16:11	R210	On 05/11/2020			Bond Future	1	48,000,000	0.00 Member	Buy
15:16:11	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Sell
15:16:11	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:18:03	R210	On 05/11/2020			Bond Future	1	48,000,000	0.00 Client	Buy
15:18:03	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Member	Sell
15:18:03	R210	On 05/11/2020			Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:18:03	R210	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
15:18:03	R210	On 05/11/2020		Bond Future	1	1,000,000	0.00 Client	Buy
15:18:03	R210	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Buy
15:18:03	R210	On 05/11/2020		Bond Future	1	48,000,000	0.00 Member	Sell
15:18:03	R210	On 05/11/2020		Bond Future	1	1,000,000	0.00 Member	Sell
Total for R210 Bond Future					20	400,000,000	0.00	
Grand Total for all Instruments					148	560,400,000	0.00	