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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:47	I2029	On 07/02/2019		Bond Future	1	138,600,000	0.00 Member	Buy
17:27:47	I2029	On 02/05/2019		Bond Future	1	138,600,000	0.00 Member	Sell
17:27:47	I2029	On 02/05/2019		Bond Future	1	107,000,000	0.00 Member	Buy
17:27:47	I2029	On 07/02/2019		Bond Future	1	107,000,000	0.00 Member	Sell
17:47:49	I2029	On 07/02/2019		Bond Future	1	31,600,000	0.00 Member	Buy
17:47:49	I2029	On 07/02/2019		Bond Future	1	107,000,000	0.00 Member	Buy
17:47:49	I2029	On 07/02/2019		Bond Future	1	31,600,000	0.00 Member	Sell
17:47:49	I2029	On 07/02/2019		Bond Future	1	107,000,000	0.00 Client	Sell
17:47:49	I2029	On 07/02/2019		Bond Future	1	31,600,000	0.00 Client	Sell
17:48:30	I2029	On 02/05/2019		Bond Future	1	31,600,000	0.00 Member	Sell
17:48:30	I2029	On 02/05/2019		Bond Future	1	31,600,000	0.00 Member	Buy
17:48:30	I2029	On 02/05/2019		Bond Future	1	107,000,000	0.00 Client	Buy
17:48:30	I2029	On 02/05/2019		Bond Future	1	31,600,000	0.00 Client	Buy
17:48:30	I2029	On 02/05/2019		Bond Future	1	107,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for I2029 Bond Future</b>						<b>14</b>	<b>1,108,800,000</b>	<b>0.00</b>	
17:27:47	I2038	On 02/05/2019			Bond Future	1	345,200,000	0.00 Member	Sell
17:27:47	I2038	On 07/02/2019			Bond Future	1	345,200,000	0.00 Member	Buy
17:27:47	I2038	On 07/02/2019			Bond Future	1	171,000,000	0.00 Member	Sell
17:27:47	I2038	On 02/05/2019			Bond Future	1	171,000,000	0.00 Member	Buy
17:45:23	I2038	On 07/02/2019			Bond Future	1	174,200,000	0.00 Member	Sell
17:45:23	I2038	On 07/02/2019			Bond Future	1	171,000,000	0.00 Member	Buy
17:45:23	I2038	On 07/02/2019			Bond Future	1	171,000,000	0.00 Client	Sell
17:45:23	I2038	On 07/02/2019			Bond Future	1	174,200,000	0.00 Member	Buy
17:45:23	I2038	On 07/02/2019			Bond Future	1	174,200,000	0.00 Client	Sell
17:45:56	I2038	On 02/05/2019			Bond Future	1	174,200,000	0.00 Member	Buy
17:45:56	I2038	On 02/05/2019			Bond Future	1	171,000,000	0.00 Client	Buy
17:45:56	I2038	On 02/05/2019			Bond Future	1	174,200,000	0.00 Member	Sell
17:45:56	I2038	On 02/05/2019			Bond Future	1	171,000,000	0.00 Member	Sell
17:45:56	I2038	On 02/05/2019			Bond Future	1	174,200,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>14</b>	<b>2,761,600,000</b>	<b>0.00</b>	
17:27:47	I2046	On 07/02/2019			Bond Future	1	401,800,000	0.00 Member	Buy
17:27:47	I2046	On 02/05/2019			Bond Future	1	401,800,000	0.00 Member	Sell
17:27:47	I2046	On 02/05/2019			Bond Future	1	130,300,000	0.00 Member	Buy
17:27:47	I2046	On 07/02/2019			Bond Future	1	130,300,000	0.00 Member	Sell
17:43:36	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Sell
17:43:36	I2046	On 07/02/2019			Bond Future	1	130,300,000	0.00 Client	Sell
17:43:36	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Client	Sell
17:43:36	I2046	On 07/02/2019			Bond Future	1	271,500,000	0.00 Member	Buy
17:43:36	I2046	On 07/02/2019			Bond Future	1	130,300,000	0.00 Member	Buy
17:44:03	I2046	On 02/05/2019			Bond Future	1	271,500,000	0.00 Member	Sell
17:44:03	I2046	On 02/05/2019			Bond Future	1	271,500,000	0.00 Client	Buy
17:44:03	I2046	On 02/05/2019			Bond Future	1	130,300,000	0.00 Client	Buy
17:44:03	I2046	On 02/05/2019			Bond Future	1	130,300,000	0.00 Member	Sell
17:44:03	I2046	On 02/05/2019			Bond Future	1	271,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for I2046 Bond Future</b>						<b>14</b>	<b>3,214,400,000</b>	<b>0.00</b>	
17:27:47	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Member	Buy
17:27:47	I2050	On 02/05/2019			Bond Future	1	263,000,000	0.00 Member	Sell
17:27:47	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Member	Sell
17:27:47	I2050	On 02/05/2019			Bond Future	1	263,000,000	0.00 Member	Buy
17:42:34	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Member	Buy
17:42:34	I2050	On 07/02/2019			Bond Future	1	263,000,000	0.00 Client	Sell
17:42:46	I2050	On 02/05/2019			Bond Future	1	263,000,000	0.00 Member	Sell
17:42:46	I2050	On 02/05/2019			Bond Future	1	263,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>8</b>	<b>2,104,000,000</b>	<b>0.00</b>	
10:56:40	R186	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Buy
10:56:40	R186	On 02/05/2019			Bond Future	1	150,000,000	0.00 Member	Sell
12:59:43	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Client	Sell
12:59:43	R186	On 07/02/2019			Bond Future	1	25,000,000	0.00 Member	Buy
12:59:43	R186	On 02/05/2019			Bond Future	1	305,000,000	0.00 Member	Sell
12:59:43	R186	On 02/05/2019			Bond Future	1	220,700,000	0.00 Member	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	9,800,000	0.00 Member	Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	9,800,000	0.00 Member	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	19,300,000	0.00 Member	Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	15,800,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	19,300,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	220,700,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	220,700,000	0.00 Member	Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	9,800,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	23,400,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Client	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	23,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	19,300,000	0.00 Member	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Buy
13:37:32	R186	On 02/05/2019			Bond Future	1	15,800,000	0.00 Member	Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	23,400,000	0.00 Member	Sell
13:37:32	R186	On 02/05/2019			Bond Future	1	8,000,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>26</b>	<b>1,570,000,000</b>	<b>0.00</b>	
17:27:47	R197	On 02/05/2019			Bond Future	1	140,000,000	0.00 Member	Buy
17:27:47	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Member	Sell
17:27:47	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Member	Buy
17:27:47	R197	On 02/05/2019			Bond Future	1	140,000,000	0.00 Member	Sell
17:41:49	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Member	Sell
17:41:49	R197	On 07/02/2019			Bond Future	1	140,000,000	0.00 Client	Buy
17:41:59	R197	On 02/05/2019			Bond Future	1	140,000,000	0.00 Member	Buy
17:41:59	R197	On 02/05/2019			Bond Future	1	140,000,000	0.00 Client	Sell
<b>Total for R197 Bond Future</b>						<b>8</b>	<b>1,120,000,000</b>	<b>0.00</b>	
17:27:47	R202	On 07/02/2019			Bond Future	1	205,700,000	0.00 Member	Buy
17:27:47	R202	On 02/05/2019			Bond Future	1	205,700,000	0.00 Member	Sell
17:27:47	R202	On 02/05/2019			Bond Future	1	134,500,000	0.00 Member	Buy
17:27:47	R202	On 07/02/2019			Bond Future	1	134,500,000	0.00 Member	Sell
17:40:23	R202	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Buy
17:40:23	R202	On 07/02/2019			Bond Future	1	17,000,000	0.00 Member	Sell
17:40:23	R202	On 07/02/2019			Bond Future	1	54,200,000	0.00 Member	Sell
17:40:23	R202	On 07/02/2019			Bond Future	1	17,000,000	0.00 Client	Sell
17:40:23	R202	On 07/02/2019			Bond Future	1	54,200,000	0.00 Member	Buy
17:40:23	R202	On 07/02/2019			Bond Future	1	134,500,000	0.00 Member	Buy
17:40:23	R202	On 07/02/2019			Bond Future	1	54,200,000	0.00 Client	Sell
17:40:23	R202	On 07/02/2019			Bond Future	1	134,500,000	0.00 Client	Sell
17:41:12	R202	On 02/05/2019			Bond Future	1	17,000,000	0.00 Member	Buy
17:41:12	R202	On 02/05/2019			Bond Future	1	54,200,000	0.00 Member	Buy
17:41:12	R202	On 02/05/2019			Bond Future	1	54,200,000	0.00 Client	Buy
17:41:12	R202	On 02/05/2019			Bond Future	1	134,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:41:12	R202	On 02/05/2019			Bond Future	1	17,000,000	0.00 Member	Sell
17:41:12	R202	On 02/05/2019			Bond Future	1	17,000,000	0.00 Client	Buy
17:41:12	R202	On 02/05/2019			Bond Future	1	54,200,000	0.00 Member	Sell
17:41:12	R202	On 02/05/2019			Bond Future	1	134,500,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>20</b>	<b>1,645,600,000</b>	<b>0.00</b>	
17:00:49	R209	On 07/02/2019			Bond Future	1	1,800,000	0.00 Member	Sell
17:00:49	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
17:07:29	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Member	Sell
17:07:29	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	200,000	0.00 Member	Sell
17:07:29	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Member	Sell
17:07:29	R209	On 07/02/2019			Bond Future	1	100,000	0.00 Client	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	200,000	0.00 Client	Buy
17:07:29	R209	On 07/02/2019			Bond Future	1	1,400,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>13</b>	<b>7,200,000</b>	<b>0.00</b>	
17:27:47	R210	On 02/05/2019			Bond Future	1	71,200,000	0.00 Member	Sell
17:27:47	R210	On 07/02/2019			Bond Future	1	71,200,000	0.00 Member	Buy
17:27:47	R210	On 02/05/2019			Bond Future	1	57,100,000	0.00 Member	Buy
17:27:47	R210	On 07/02/2019			Bond Future	1	57,100,000	0.00 Member	Sell
17:38:32	R210	On 07/02/2019			Bond Future	1	14,100,000	0.00 Member	Sell
17:38:32	R210	On 07/02/2019			Bond Future	1	57,100,000	0.00 Client	Sell
17:38:32	R210	On 07/02/2019			Bond Future	1	14,100,000	0.00 Client	Sell
17:38:32	R210	On 07/02/2019			Bond Future	1	57,100,000	0.00 Member	Buy
17:38:32	R210	On 07/02/2019			Bond Future	1	14,100,000	0.00 Member	Buy
17:39:19	R210	On 02/05/2019			Bond Future	1	14,100,000	0.00 Member	Sell
17:39:19	R210	On 02/05/2019			Bond Future	1	14,100,000	0.00 Client	Buy
17:39:19	R210	On 02/05/2019			Bond Future	1	57,100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:39:19	R210	On 02/05/2019			Bond Future	1	14,100,000	0.00 Member	Buy
17:39:19	R210	On 02/05/2019			Bond Future	1	57,100,000	0.00 Client	Buy
<b>Total for R210 Bond Future</b>						<b>14</b>	<b>569,600,000</b>	<b>0.00</b>	
17:26:31	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Member	Sell
17:26:31	R212	On 02/05/2019			Bond Future	1	152,600,000	0.00 Member	Buy
17:26:31	R212	On 02/05/2019			Bond Future	1	152,600,000	0.00 Member	Sell
17:26:31	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Member	Buy
17:37:12	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Client	Buy
17:37:12	R212	On 07/02/2019			Bond Future	1	152,600,000	0.00 Member	Sell
17:37:25	R212	On 02/05/2019			Bond Future	1	152,600,000	0.00 Client	Sell
17:37:25	R212	On 02/05/2019			Bond Future	1	152,600,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>						<b>8</b>	<b>1,220,800,000</b>	<b>0.00</b>	
10:56:40	R213	On 02/05/2019			Bond Future	1	120,000,000	0.00 Member	Buy
10:56:40	R213	On 02/05/2019			Bond Future	1	120,000,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>240,000,000</b>	<b>0.00</b>	
10:56:40	R214	On 02/05/2019			Bond Future	1	120,000,000	0.00 Member	Buy
10:56:40	R214	On 02/05/2019			Bond Future	1	120,000,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>240,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>143</b>	<b>15,802,000,000</b>	<b>0.00</b>	