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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/04/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:26	GOVI	On 02/05/2019		GOVI	1	1,570,000	0.00 Member	Buy
15:44:26	GOVI	On 01/08/2019		GOVI	1	1,570,000	0.00 Member	Sell
15:44:26	GOVI	On 01/08/2019		GOVI	1	1,570,000	0.00 Member	Buy
15:44:26	GOVI	On 02/05/2019		GOVI	1	1,570,000	0.00 Member	Sell
15:45:54	GOVI	On 02/05/2019		GOVI	1	30,000	0.00 Member	Buy
15:45:54	GOVI	On 02/05/2019		GOVI	1	30,000	0.00 Member	Sell
16:17:48	GOVI	On 02/05/2019		GOVI	1	1,570,000	0.00 Member	Buy
16:17:48	GOVI	On 02/05/2019		GOVI	1	1,570,000	0.00 Client	Sell
16:19:28	GOVI	On 02/05/2019		GOVI	1	30,000	0.00 Member	Buy
16:19:28	GOVI	On 02/05/2019		GOVI	1	30,000	0.00 Client	Sell
16:19:52	GOVI	On 01/08/2019		GOVI	1	1,570,000	0.00 Member	Sell
16:19:52	GOVI	On 01/08/2019		GOVI	1	1,570,000	0.00 Client	Buy
<b>Total for GOVI GOVI</b>					<b>12</b>	<b>12,680,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:30:03	I2038	On 01/08/2019			Bond Future	1	43,500,000	0.00 Member	Sell
16:30:03	I2038	On 01/08/2019			Bond Future	1	11,700,000	0.00 Member	Buy
16:44:59	I2038	On 01/08/2019			Bond Future	1	10,800,000	0.00 Member	Sell
16:44:59	I2038	On 01/08/2019			Bond Future	1	10,800,000	0.00 Member	Buy
16:44:59	I2038	On 01/08/2019			Bond Future	1	10,800,000	0.00 Client	Buy
16:45:00	I2038	On 01/08/2019			Bond Future	1	21,000,000	0.00 Client	Buy
16:45:00	I2038	On 01/08/2019			Bond Future	1	11,700,000	0.00 Member	Sell
16:45:00	I2038	On 01/08/2019			Bond Future	1	21,000,000	0.00 Member	Sell
16:45:00	I2038	On 01/08/2019			Bond Future	1	21,000,000	0.00 Member	Buy
16:45:00	I2038	On 01/08/2019			Bond Future	1	11,700,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>10</b>	<b>174,000,000</b>	<b>0.00</b>	
16:30:03	I2046	On 01/08/2019			Bond Future	1	22,000,000	0.00 Member	Sell
16:30:03	I2046	On 01/08/2019			Bond Future	1	7,900,000	0.00 Member	Buy
16:42:08	I2046	On 01/08/2019			Bond Future	1	14,100,000	0.00 Member	Buy
16:42:08	I2046	On 01/08/2019			Bond Future	1	7,900,000	0.00 Client	Buy
16:42:08	I2046	On 01/08/2019			Bond Future	1	14,100,000	0.00 Member	Sell
16:42:08	I2046	On 01/08/2019			Bond Future	1	7,900,000	0.00 Member	Sell
16:42:08	I2046	On 01/08/2019			Bond Future	1	14,100,000	0.00 Client	Buy
<b>Total for I2046 Bond Future</b>						<b>7</b>	<b>88,000,000</b>	<b>0.00</b>	
16:30:03	I2050	On 01/08/2019			Bond Future	1	20,900,000	0.00 Member	Sell
16:30:03	I2050	On 01/08/2019			Bond Future	1	7,500,000	0.00 Member	Buy
16:45:50	I2050	On 01/08/2019			Bond Future	1	13,400,000	0.00 Member	Sell
16:45:50	I2050	On 01/08/2019			Bond Future	1	13,400,000	0.00 Member	Buy
16:45:50	I2050	On 01/08/2019			Bond Future	1	13,400,000	0.00 Client	Buy
16:45:50	I2050	On 01/08/2019			Bond Future	1	7,500,000	0.00 Member	Sell
16:45:50	I2050	On 01/08/2019			Bond Future	1	7,500,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>						<b>7</b>	<b>83,600,000</b>	<b>0.00</b>	
14:28:39	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Client	Sell
14:28:39	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:28:39	R186	On 02/05/2019			Bond Future	1	187,000,000	0.00 Client	Buy
14:28:39	R186	On 02/05/2019			Bond Future	1	21,000,000	0.00 Client	Sell
15:07:25	R186	On 02/05/2019			Bond Future	1	3,300,000	0.00 Member	Buy
15:07:25	R186	On 02/05/2019			Bond Future	1	3,300,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>6</b>	<b>422,600,000</b>	<b>0.00</b>	
10:27:39	R202	On 02/05/2019			Bond Future	1	26,000,000	0.00 Member	Sell
10:27:39	R202	On 02/05/2019			Bond Future	1	26,000,000	0.00 Client	Buy
16:30:03	R202	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:30:03	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
16:42:46	R202	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:42:46	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
16:42:46	R202	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
16:42:46	R202	On 01/08/2019			Bond Future	1	2,700,000	0.00 Client	Buy
16:42:46	R202	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>9</b>	<b>68,800,000</b>	<b>0.00</b>	
16:05:34	R2023	On 01/08/2019			Bond Future	1	62,000,000	0.00 Member	Sell
16:05:34	R2023	On 01/08/2019			Bond Future	1	142,000,000	0.00 Member	Buy
16:28:40	R2023	On 02/05/2019			Bond Future	1	40,000,000	0.00 Member	Buy
16:28:40	R2023	On 02/05/2019			Bond Future	1	142,000,000	0.00 Member	Sell
16:41:16	R2023	On 02/05/2019			Bond Future	1	62,000,000	0.00 Member	Sell
16:41:16	R2023	On 02/05/2019			Bond Future	1	40,000,000	0.00 Member	Sell
16:41:16	R2023	On 02/05/2019			Bond Future	1	40,000,000	0.00 Client	Buy
16:41:16	R2023	On 02/05/2019			Bond Future	1	62,000,000	0.00 Client	Buy
16:41:16	R2023	On 02/05/2019			Bond Future	1	62,000,000	0.00 Member	Buy
16:41:16	R2023	On 02/05/2019			Bond Future	1	40,000,000	0.00 Member	Buy
16:41:16	R2023	On 02/05/2019			Bond Future	1	40,000,000	0.00 Member	Sell
16:41:16	R2023	On 02/05/2019			Bond Future	1	40,000,000	0.00 Client	Buy
16:44:44	R2023	On 01/08/2019			Bond Future	1	40,000,000	0.00 Client	Sell
16:44:44	R2023	On 01/08/2019			Bond Future	1	40,000,000	0.00 Member	Sell
16:44:44	R2023	On 01/08/2019			Bond Future	1	40,000,000	0.00 Member	Buy
16:44:44	R2023	On 01/08/2019			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
16:44:44	R2023	On 01/08/2019			Bond Future	1	40,000,000	0.00 Member	Buy
16:44:44	R2023	On 01/08/2019			Bond Future	1	40,000,000	0.00 Client	Sell
16:44:44	R2023	On 01/08/2019			Bond Future	1	62,000,000	0.00 Member	Buy
16:44:44	R2023	On 01/08/2019			Bond Future	1	62,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>20</b>	<b>1,136,000,000</b>	<b>0.00</b>	
15:36:14	R2035	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Sell
15:36:14	R2035	On 02/05/2019			Bond Future	1	83,200,000	0.00 Member	Buy
15:54:45	R2035	On 02/05/2019			Bond Future	1	202,000,000	0.00 Member	Buy
15:54:45	R2035	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	31,900,000	0.00 Member	Buy
16:03:16	R2035	On 02/05/2019			Bond Future	1	65,900,000	0.00 Client	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	99,400,000	0.00 Member	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	99,400,000	0.00 Client	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	65,900,000	0.00 Member	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	2,500,000	0.00 Client	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	31,900,000	0.00 Client	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	31,900,000	0.00 Member	Sell
16:03:16	R2035	On 02/05/2019			Bond Future	1	99,400,000	0.00 Member	Buy
16:03:16	R2035	On 02/05/2019			Bond Future	1	2,500,000	0.00 Member	Buy
16:03:16	R2035	On 02/05/2019			Bond Future	1	65,900,000	0.00 Member	Buy
16:03:16	R2035	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:03:56	R2035	On 02/05/2019			Bond Future	1	900,000	0.00 Client	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	27,200,000	0.00 Client	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	1,000,000	0.00 Member	Buy
16:03:56	R2035	On 02/05/2019			Bond Future	1	1,000,000	0.00 Client	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Buy
16:03:56	R2035	On 02/05/2019			Bond Future	1	13,100,000	0.00 Client	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	27,200,000	0.00 Member	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	41,000,000	0.00 Client	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	41,000,000	0.00 Member	Buy
16:03:56	R2035	On 02/05/2019			Bond Future	1	900,000	0.00 Member	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	41,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	13,100,000	0.00 Member	Buy
16:03:56	R2035	On 02/05/2019			Bond Future	1	13,100,000	0.00 Member	Sell
16:03:56	R2035	On 02/05/2019			Bond Future	1	27,200,000	0.00 Member	Buy
16:24:09	R2035	On 02/05/2019			Bond Future	1	52,100,000	0.00 Member	Sell
16:24:09	R2035	On 02/05/2019			Bond Future	1	159,600,000	0.00 Member	Buy
16:34:55	R2035	On 02/05/2019			Bond Future	1	1,800,000	0.00 Client	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	78,500,000	0.00 Member	Buy
16:34:55	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	78,500,000	0.00 Member	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	25,200,000	0.00 Member	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	25,200,000	0.00 Client	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
16:34:55	R2035	On 02/05/2019			Bond Future	1	78,500,000	0.00 Client	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	52,100,000	0.00 Client	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	25,200,000	0.00 Member	Buy
16:34:55	R2035	On 02/05/2019			Bond Future	1	52,100,000	0.00 Member	Buy
16:34:55	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Sell
16:34:55	R2035	On 02/05/2019			Bond Future	1	1,800,000	0.00 Member	Buy
17:35:58	R2035	On 02/05/2019			Bond Future	1	185,900,000	0.00 Member	Buy
17:35:58	R2035	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	91,500,000	0.00 Member	Buy
17:49:50	R2035	On 02/05/2019			Bond Future	1	91,500,000	0.00 Member	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	60,600,000	0.00 Member	Buy
17:49:50	R2035	On 02/05/2019			Bond Future	1	60,600,000	0.00 Member	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	2,400,000	0.00 Member	Buy
17:49:50	R2035	On 02/05/2019			Bond Future	1	29,400,000	0.00 Client	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	29,400,000	0.00 Member	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	2,400,000	0.00 Client	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	60,600,000	0.00 Client	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Member	Buy
17:49:50	R2035	On 02/05/2019			Bond Future	1	2,000,000	0.00 Client	Sell
17:49:50	R2035	On 02/05/2019			Bond Future	1	29,400,000	0.00 Member	Buy
17:49:50	R2035	On 02/05/2019			Bond Future	1	91,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R2035 Bond Future</b>						<b>64</b>	<b>2,522,800,000</b>	<b>0.00</b>	
15:07:25	R208	On 02/05/2019			Bond Future	1	97,500,000	0.00 Member	Buy
15:07:25	R208	On 02/05/2019			Bond Future	1	15,500,000	0.00 Member	Sell
15:36:32	R208	On 02/05/2019			Bond Future	1	15,500,000	0.00 Client	Sell
15:36:32	R208	On 02/05/2019			Bond Future	1	82,000,000	0.00 Member	Buy
15:36:32	R208	On 02/05/2019			Bond Future	1	82,000,000	0.00 Client	Sell
15:36:32	R208	On 02/05/2019			Bond Future	1	82,000,000	0.00 Member	Sell
15:36:32	R208	On 02/05/2019			Bond Future	1	15,500,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>390,000,000</b>	<b>0.00</b>	
15:16:02	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Sell
15:16:02	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:40:07	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:40:07	R209	On 02/05/2019			Bond Future	1	1,200,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
17:06:02	R212	On 02/05/2019			Bond Future	1	16,500,000	0.00 Member	Buy
17:06:02	R212	On 02/05/2019			Bond Future	1	58,800,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	200,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	29,900,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	3,700,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	29,900,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	1,700,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	16,500,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	16,500,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	29,900,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	300,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	3,700,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:15:24	R212	On 02/05/2019			Bond Future	1	200,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	1,900,000	0.00 Client	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	1,700,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	3,700,000	0.00 Member	Buy
17:15:24	R212	On 02/05/2019			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R212 Bond Future</b>						<b>28</b>	<b>235,200,000</b>	<b>0.00</b>	
14:54:04	R214	On 02/05/2019			Bond Future	1	6,900,000	0.00 Member	Sell
14:54:04	R214	On 02/05/2019			Bond Future	1	6,900,000	0.00 Client	Buy
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>13,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>176</b>	<b>5,152,280,000</b>	<b>0.00</b>	