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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:10:59	I2025	On 07/11/2019		Bond Future	1	34,000,000	0.00 Member	Sell
9:10:59	I2025	On 01/08/2019		Bond Future	1	34,700,000	0.00 Member	Buy
9:10:59	I2025	On 01/08/2019		Bond Future	1	3,300,000	0.00 Member	Sell
9:10:59	I2025	On 07/11/2019		Bond Future	1	2,100,000	0.00 Member	Buy
9:27:16	I2025	On 01/08/2019		Bond Future	1	2,100,000	0.00 Member	Sell
9:27:16	I2025	On 01/08/2019		Bond Future	1	29,300,000	0.00 Member	Buy
9:27:16	I2025	On 01/08/2019		Bond Future	1	29,300,000	0.00 Member	Sell
9:27:16	I2025	On 01/08/2019		Bond Future	1	2,100,000	0.00 Client	Sell
9:27:16	I2025	On 01/08/2019		Bond Future	1	3,300,000	0.00 Member	Buy
9:27:16	I2025	On 01/08/2019		Bond Future	1	3,300,000	0.00 Client	Sell
9:27:16	I2025	On 01/08/2019		Bond Future	1	29,300,000	0.00 Client	Sell
9:27:16	I2025	On 01/08/2019		Bond Future	1	2,100,000	0.00 Member	Buy
10:13:38	I2025	On 07/11/2019		Bond Future	1	2,100,000	0.00 Client	Buy
10:13:38	I2025	On 07/11/2019		Bond Future	1	3,200,000	0.00 Member	Buy
10:13:38	I2025	On 07/11/2019		Bond Future	1	28,700,000	0.00 Member	Buy
10:13:38	I2025	On 07/11/2019		Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:13:38	I2025	On 07/11/2019			Bond Future	1	2,100,000	0.00 Member	Sell
10:13:38	I2025	On 07/11/2019			Bond Future	1	28,700,000	0.00 Member	Sell
10:13:38	I2025	On 07/11/2019			Bond Future	1	28,700,000	0.00 Client	Buy
10:13:38	I2025	On 07/11/2019			Bond Future	1	3,200,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>						<b>20</b>	<b>274,800,000</b>	<b>0.00</b>	
9:10:59	I2038	On 07/11/2019			Bond Future	1	227,200,000	0.00 Member	Sell
9:10:59	I2038	On 01/08/2019			Bond Future	1	231,700,000	0.00 Member	Buy
9:10:59	I2038	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
9:10:59	I2038	On 07/11/2019			Bond Future	1	199,200,000	0.00 Member	Buy
9:29:27	I2038	On 01/08/2019			Bond Future	1	27,500,000	0.00 Member	Sell
9:29:27	I2038	On 01/08/2019			Bond Future	1	203,200,000	0.00 Member	Buy
9:29:27	I2038	On 01/08/2019			Bond Future	1	203,200,000	0.00 Member	Sell
9:29:27	I2038	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
9:29:27	I2038	On 01/08/2019			Bond Future	1	203,200,000	0.00 Client	Sell
9:29:27	I2038	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Sell
9:29:27	I2038	On 01/08/2019			Bond Future	1	27,500,000	0.00 Client	Sell
9:29:27	I2038	On 01/08/2019			Bond Future	1	27,500,000	0.00 Member	Buy
10:38:02	I2038	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Sell
10:38:02	I2038	On 07/11/2019			Bond Future	1	1,000,000	0.00 Member	Buy
10:38:02	I2038	On 07/11/2019			Bond Future	1	27,000,000	0.00 Member	Buy
10:38:02	I2038	On 07/11/2019			Bond Future	1	27,000,000	0.00 Member	Sell
10:38:02	I2038	On 07/11/2019			Bond Future	1	1,000,000	0.00 Client	Buy
10:38:02	I2038	On 07/11/2019			Bond Future	1	27,000,000	0.00 Client	Buy
10:39:23	I2038	On 07/11/2019			Bond Future	1	199,200,000	0.00 Client	Buy
10:39:23	I2038	On 07/11/2019			Bond Future	1	199,200,000	0.00 Member	Sell
<b>Total for I2038 Bond Future</b>						<b>20</b>	<b>1,835,600,000</b>	<b>0.00</b>	
9:10:59	I2050	On 07/11/2019			Bond Future	1	334,800,000	0.00 Member	Sell
9:10:59	I2050	On 01/08/2019			Bond Future	1	341,500,000	0.00 Member	Buy
9:10:59	I2050	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Sell
9:10:59	I2050	On 07/11/2019			Bond Future	1	37,800,000	0.00 Member	Buy
9:34:14	I2050	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
9:34:14	I2050	On 01/08/2019			Bond Future	1	291,300,000	0.00 Member	Buy
9:34:14	I2050	On 01/08/2019			Bond Future	1	291,300,000	0.00 Member	Sell
9:34:14	I2050	On 01/08/2019			Bond Future	1	7,300,000	0.00 Member	Buy
9:34:14	I2050	On 01/08/2019			Bond Future	1	38,600,000	0.00 Member	Sell
9:34:14	I2050	On 01/08/2019			Bond Future	1	4,300,000	0.00 Client	Sell
9:34:14	I2050	On 01/08/2019			Bond Future	1	7,300,000	0.00 Client	Sell
9:34:14	I2050	On 01/08/2019			Bond Future	1	291,300,000	0.00 Client	Sell
9:34:14	I2050	On 01/08/2019			Bond Future	1	38,600,000	0.00 Member	Buy
9:34:14	I2050	On 01/08/2019			Bond Future	1	4,300,000	0.00 Member	Buy
9:34:14	I2050	On 01/08/2019			Bond Future	1	38,600,000	0.00 Client	Sell
10:40:55	I2050	On 07/11/2019			Bond Future	1	4,200,000	0.00 Client	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	285,600,000	0.00 Client	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Sell
10:40:55	I2050	On 07/11/2019			Bond Future	1	37,800,000	0.00 Member	Sell
10:40:55	I2050	On 07/11/2019			Bond Future	1	285,600,000	0.00 Member	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	7,200,000	0.00 Client	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Sell
10:40:55	I2050	On 07/11/2019			Bond Future	1	7,200,000	0.00 Member	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	37,800,000	0.00 Client	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	4,200,000	0.00 Member	Buy
10:40:55	I2050	On 07/11/2019			Bond Future	1	285,600,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>						<b>26</b>	<b>2,705,200,000</b>	<b>0.00</b>	
13:06:53	R197	On 07/11/2019			Bond Future	1	140,000,000	0.00 Member	Buy
13:06:53	R197	On 01/08/2019			Bond Future	1	140,000,000	0.00 Member	Sell
13:06:53	R197	On 01/08/2019			Bond Future	1	140,000,000	0.00 Member	Buy
13:06:53	R197	On 07/11/2019			Bond Future	1	140,000,000	0.00 Member	Sell
13:22:56	R197	On 01/08/2019			Bond Future	1	140,000,000	0.00 Client	Buy
13:22:56	R197	On 01/08/2019			Bond Future	1	140,000,000	0.00 Member	Sell
13:23:17	R197	On 07/11/2019			Bond Future	1	140,000,000	0.00 Client	Sell
13:23:17	R197	On 07/11/2019			Bond Future	1	140,000,000	0.00 Member	Buy
<b>Total for R197 Bond Future</b>						<b>8</b>	<b>1,120,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:10:59	R202	On 01/08/2019			Bond Future	1	35,700,000	0.00 Member	Buy
9:10:59	R202	On 07/11/2019			Bond Future	1	34,800,000	0.00 Member	Sell
9:10:59	R202	On 07/11/2019			Bond Future	1	8,100,000	0.00 Member	Buy
9:10:59	R202	On 01/08/2019			Bond Future	1	11,400,000	0.00 Member	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	8,300,000	0.00 Client	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	8,300,000	0.00 Member	Buy
9:35:47	R202	On 01/08/2019			Bond Future	1	11,400,000	0.00 Member	Buy
9:35:47	R202	On 01/08/2019			Bond Future	1	3,700,000	0.00 Client	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Buy
9:35:47	R202	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	12,300,000	0.00 Client	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	8,300,000	0.00 Member	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	12,300,000	0.00 Member	Buy
9:35:47	R202	On 01/08/2019			Bond Future	1	12,300,000	0.00 Member	Sell
9:35:47	R202	On 01/08/2019			Bond Future	1	11,400,000	0.00 Client	Sell
9:37:16	R202	On 07/11/2019			Bond Future	1	11,100,000	0.00 Client	Buy
9:37:16	R202	On 07/11/2019			Bond Future	1	11,100,000	0.00 Member	Buy
9:37:16	R202	On 07/11/2019			Bond Future	1	12,000,000	0.00 Member	Sell
9:37:16	R202	On 07/11/2019			Bond Future	1	12,000,000	0.00 Member	Buy
9:37:16	R202	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Buy
9:37:16	R202	On 07/11/2019			Bond Future	1	3,600,000	0.00 Member	Sell
9:37:16	R202	On 07/11/2019			Bond Future	1	8,100,000	0.00 Member	Sell
9:37:16	R202	On 07/11/2019			Bond Future	1	12,000,000	0.00 Client	Buy
9:37:16	R202	On 07/11/2019			Bond Future	1	3,600,000	0.00 Client	Buy
9:37:16	R202	On 07/11/2019			Bond Future	1	11,100,000	0.00 Member	Sell
9:37:16	R202	On 07/11/2019			Bond Future	1	8,100,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>26</b>	<b>282,000,000</b>	<b>0.00</b>	
16:11:11	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
16:11:11	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
16:29:02	R2030	On 07/11/2019			Bond Future	1	1,400,000	0.00 Member	Buy
16:29:02	R2030	On 07/11/2019			Bond Future	1	1,400,000	0.00 Client	Sell
16:36:39	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Sell
16:36:39	R2030	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2030 Bond Future</b>						<b>6</b>	<b>5,200,000</b>	<b>0.00</b>	
15:18:23	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Buy
15:18:23	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:59:20	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Member	Sell
16:59:20	R2035	On 01/08/2019			Bond Future	1	3,000,000	0.00 Client	Buy
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
15:18:23	R2037	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
15:18:23	R2037	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
16:57:56	R2037	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy
16:57:56	R2037	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
15:18:23	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Buy
15:18:23	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:58:50	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Member	Sell
16:58:50	R2040	On 01/08/2019			Bond Future	1	1,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
15:18:23	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
15:18:23	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
16:58:25	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Buy
16:58:25	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
12:37:25	R209	On 01/08/2019			Bond Future	1	24,300,000	0.00 Member	Sell
12:37:25	R209	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Buy
12:43:49	R209	On 01/08/2019			Bond Future	1	12,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:43:49	R209	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Buy
12:43:49	R209	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Sell
12:43:49	R209	On 01/08/2019			Bond Future	1	5,900,000	0.00 Client	Buy
12:43:49	R209	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Sell
12:43:49	R209	On 01/08/2019			Bond Future	1	12,500,000	0.00 Member	Sell
12:43:49	R209	On 01/08/2019			Bond Future	1	5,900,000	0.00 Client	Buy
12:43:49	R209	On 01/08/2019			Bond Future	1	12,500,000	0.00 Client	Buy
16:11:11	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Sell
16:11:11	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
16:34:50	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Member	Buy
16:34:50	R209	On 01/08/2019			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>14</b>	<b>98,400,000</b>	<b>0.00</b>	
13:06:53	R212	On 01/08/2019			Bond Future	1	152,600,000	0.00 Member	Sell
13:06:53	R212	On 07/11/2019			Bond Future	1	152,600,000	0.00 Member	Buy
13:06:53	R212	On 07/11/2019			Bond Future	1	152,600,000	0.00 Member	Sell
13:06:53	R212	On 01/08/2019			Bond Future	1	152,600,000	0.00 Member	Buy
13:23:33	R212	On 01/08/2019			Bond Future	1	152,600,000	0.00 Member	Sell
13:23:33	R212	On 01/08/2019			Bond Future	1	152,600,000	0.00 Client	Buy
13:23:54	R212	On 07/11/2019			Bond Future	1	152,600,000	0.00 Client	Sell
13:23:54	R212	On 07/11/2019			Bond Future	1	152,600,000	0.00 Member	Buy
16:09:03	R212	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Buy
16:09:03	R212	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
16:50:13	R212	On 01/08/2019			Bond Future	1	600,000	0.00 Member	Sell
16:50:13	R212	On 01/08/2019			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R212 Bond Future</b>						<b>12</b>	<b>1,223,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>148</b>	<b>7,562,800,000</b>	<b>0.00</b>	