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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/01/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:59:20	I2025	On 02/05/2019		Bond Future	1	15,000,000	0.00 Member	Buy
11:59:20	I2025	On 02/05/2019		Bond Future	1	15,000,000	0.00 Member	Sell
14:33:23	I2025	On 02/05/2019		Bond Future	1	15,000,000	0.00 Member	Buy
14:33:23	I2025	On 02/05/2019		Bond Future	1	15,000,000	0.00 Client	Sell
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>60,000,000</b>	<b>0.00</b>	
11:59:20	I2033	On 02/05/2019		Bond Future	1	20,000,000	0.00 Member	Buy
11:59:20	I2033	On 02/05/2019		Bond Future	1	20,000,000	0.00 Member	Sell
14:33:13	I2033	On 02/05/2019		Bond Future	1	20,000,000	0.00 Member	Buy
14:33:13	I2033	On 02/05/2019		Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for I2033 Bond Future</b>					<b>4</b>	<b>80,000,000</b>	<b>0.00</b>	
15:29:54	R209	On 07/02/2019		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:29:54	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	7,800,000	0.00 Member	Sell
15:32:56	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Client	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Client	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:32:56	R209	On 07/02/2019			Bond Future	1	7,800,000	0.00 Member	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	500,000	0.00 Member	Sell
15:32:56	R209	On 07/02/2019			Bond Future	1	7,800,000	0.00 Client	Buy
15:32:56	R209	On 07/02/2019			Bond Future	1	1,200,000	0.00 Member	Sell
17:30:38	R209	On 07/02/2019			Bond Future	1	7,400,000	0.00 Member	Sell
17:30:38	R209	On 07/02/2019			Bond Future	1	5,800,000	0.00 Member	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:51:42	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Client	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
17:51:42	R209	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Sell
17:51:42	R209	On 07/02/2019			Bond Future	1	400,000	0.00 Member	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	5,800,000	0.00 Client	Buy
17:51:42	R209	On 07/02/2019			Bond Future	1	5,800,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>26</b>	<b>69,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>34</b>	<b>209,600,000</b>	<b>0.00</b>	