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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:29:47	I2033	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Sell
9:29:47	I2033	On 07/11/2019		Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for I2033 Bond Future</b>					<b>2</b>	<b>10,000,000</b>	<b>0.00</b>	
14:18:12	R186	On 01/08/2019		Bond Future	1	1,030,000,000	0.00 Member	Buy
14:18:12	R186	On 07/11/2019		Bond Future	1	1,030,000,000	0.00 Member	Sell
14:18:12	R186	On 07/11/2019		Bond Future	1	1,030,000,000	0.00 Member	Buy
14:18:12	R186	On 01/08/2019		Bond Future	1	1,030,000,000	0.00 Client	Sell
14:37:32	R186	On 07/11/2019		Bond Future	1	1,030,000,000	0.00 Member	Sell
14:37:32	R186	On 07/11/2019		Bond Future	1	1,030,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>6</b>	<b>6,180,000,000</b>	<b>0.00</b>	
12:17:28	R2023	On 01/08/2019		Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:17:28	R2023	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
12:36:07	R2023	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Sell
12:36:07	R2023	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
16:47:16	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Member	Sell
16:47:16	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Member	Buy
17:11:00	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Client	Sell
17:11:00	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>74,800,000</b>	<b>0.00</b>	
15:34:09	R2035	On 01/08/2019			Bond Future	1	83,600,000	0.00 Member	Buy
15:34:09	R2035	On 01/08/2019			Bond Future	1	38,300,000	0.00 Member	Sell
15:49:03	R2035	On 01/08/2019			Bond Future	1	45,300,000	0.00 Member	Sell
15:49:03	R2035	On 01/08/2019			Bond Future	1	45,300,000	0.00 Client	Sell
15:49:03	R2035	On 01/08/2019			Bond Future	1	45,300,000	0.00 Member	Buy
15:49:04	R2035	On 01/08/2019			Bond Future	1	38,300,000	0.00 Member	Buy
15:49:04	R2035	On 01/08/2019			Bond Future	1	38,300,000	0.00 Client	Sell
16:52:03	R2035	On 01/08/2019			Bond Future	1	375,000,000	0.00 Member	Sell
16:52:03	R2035	On 01/08/2019			Bond Future	1	10,500,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	13,800,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	116,500,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	14,600,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	19,200,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,400,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	8,000,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	9,800,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	11,000,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	13,800,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	19,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	97,000,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	10,500,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	116,500,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	19,200,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	11,000,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	8,000,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	8,000,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	97,000,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,400,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	4,700,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	9,800,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,300,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,300,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	13,800,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	6,000,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	6,000,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,900,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	14,600,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	19,200,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	21,500,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	116,500,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	2,800,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	19,200,000	0.00 Member	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	21,500,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	10,500,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	21,500,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	14,600,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,400,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	6,000,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	2,800,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,300,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	11,000,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	4,700,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	9,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	5,900,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Buy
17:07:06	R2035	On 01/08/2019			Bond Future	1	19,200,000	0.00 Member	Sell
17:07:06	R2035	On 01/08/2019			Bond Future	1	97,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>62</b>	<b>1,834,400,000</b>	<b>0.00</b>	
16:44:26	R2037	On 01/08/2019			Bond Future	1	150,000,000	0.00 Member	Sell
16:44:26	R2037	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	46,600,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	46,600,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	7,700,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	4,400,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	3,900,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	5,500,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	5,800,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	4,400,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	4,400,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	8,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	2,400,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	46,600,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	3,200,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	7,700,000	0.00 Client	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Sell
17:04:16	R2037	On 01/08/2019			Bond Future	1	8,800,000	0.00 Member	Buy
17:04:16	R2037	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Buy
17:04:17	R2037	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Buy
17:04:17	R2037	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
17:04:17	R2037	On 01/08/2019			Bond Future	1	38,800,000	0.00 Member	Buy
17:04:17	R2037	On 01/08/2019			Bond Future	1	38,800,000	0.00 Client	Buy
17:04:17	R2037	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Buy
17:04:17	R2037	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
17:04:17	R2037	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
17:04:17	R2037	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
17:04:17	R2037	On 01/08/2019			Bond Future	1	38,800,000	0.00 Member	Sell
17:04:17	R2037	On 01/08/2019			Bond Future	1	4,200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>55</b>	<b>600,000,000</b>	<b>0.00</b>	
16:44:26	R2040	On 01/08/2019			Bond Future	1	150,000,000	0.00 Member	Sell
16:44:26	R2040	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:56:16	R2040	On 01/08/2019			Bond Future	1	1,900,000	0.00 Client	Buy
16:56:16	R2040	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Buy
16:56:16	R2040	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:56:16	R2040	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
16:56:16	R2040	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:56:16	R2040	On 01/08/2019			Bond Future	1	1,900,000	0.00 Member	Sell
16:56:16	R2040	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Sell
16:56:16	R2040	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Buy
16:56:16	R2040	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Buy
16:56:16	R2040	On 01/08/2019			Bond Future	1	7,700,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	4,400,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	1,100,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	5,500,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	1,500,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,400,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	4,400,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	5,800,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	46,700,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	8,700,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	3,900,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	46,700,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	4,400,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	3,200,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	1,500,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	3,900,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	4,200,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,400,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	7,700,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	8,700,000	0.00 Client	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	5,800,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	8,700,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	46,700,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	5,500,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	7,700,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	4,200,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	38,800,000	0.00 Member	Sell
16:56:17	R2040	On 01/08/2019			Bond Future	1	38,800,000	0.00 Member	Buy
16:56:17	R2040	On 01/08/2019			Bond Future	1	38,800,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>55</b>	<b>600,000,000</b>	<b>0.00</b>	
15:10:14	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
15:10:14	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
15:34:09	R209	On 01/08/2019			Bond Future	1	66,000,000	0.00 Member	Sell
15:34:09	R209	On 01/08/2019			Bond Future	1	66,000,000	0.00 Member	Buy
15:49:22	R209	On 01/08/2019			Bond Future	1	66,000,000	0.00 Client	Buy
15:49:22	R209	On 01/08/2019			Bond Future	1	66,000,000	0.00 Member	Sell
15:55:30	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
15:55:30	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
16:46:38	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy
16:46:38	R209	On 01/08/2019			Bond Future	1	2,700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>10</b>	<b>280,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>198</b>	<b>9,581,400,000</b>	<b>0.00</b>	