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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:05:44	R186	On 01/02/2018		Bond Future	1	12,100,000	0.00 Member	Sell
9:05:44	R186	On 01/02/2018		Bond Future	1	12,100,000	0.00 Member	Buy
9:53:22	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Buy
9:53:22	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Sell
9:59:05	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Client	Sell
9:59:05	R186	On 01/02/2018		Bond Future	1	100,000,000	0.00 Member	Buy
13:51:57	R186	On 01/02/2018		Bond Future	1	2,800,000	0.00 Member	Sell
13:51:57	R186	On 01/02/2018		Bond Future	1	10,700,000	0.00 Member	Buy
14:16:32	R186	On 01/02/2018		Bond Future	1	12,100,000	0.00 Member	Buy
14:16:32	R186	On 01/02/2018		Bond Future	1	12,100,000	0.00 Client	Sell
14:18:11	R186	On 01/02/2018		Bond Future	1	4,600,000	0.00 Client	Sell
14:18:11	R186	On 01/02/2018		Bond Future	1	3,300,000	0.00 Client	Sell
14:18:11	R186	On 01/02/2018		Bond Future	1	4,600,000	0.00 Member	Buy
14:18:11	R186	On 01/02/2018		Bond Future	1	4,600,000	0.00 Member	Sell
14:18:11	R186	On 01/02/2018		Bond Future	1	3,300,000	0.00 Member	Buy
14:18:11	R186	On 01/02/2018		Bond Future	1	3,300,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:12	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Member	Buy
14:18:12	R186	On 01/02/2018			Bond Future	1	2,800,000	0.00 Client	Sell
Total for R186 Bond Future						18	491,200,000	0.00	
9:05:44	R2044	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Buy
9:05:44	R2044	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Sell
13:51:57	R2044	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
13:51:57	R2044	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Sell
14:16:22	R2044	On 01/02/2018			Bond Future	1	8,700,000	0.00 Member	Sell
14:16:22	R2044	On 01/02/2018			Bond Future	1	8,700,000	0.00 Client	Buy
14:20:59	R2044	On 01/02/2018			Bond Future	1	3,500,000	0.00 Client	Buy
14:20:59	R2044	On 01/02/2018			Bond Future	1	3,500,000	0.00 Member	Sell
14:20:59	R2044	On 01/02/2018			Bond Future	1	2,500,000	0.00 Client	Buy
14:20:59	R2044	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Buy
14:20:59	R2044	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Sell
14:20:59	R2044	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
14:20:59	R2044	On 01/02/2018			Bond Future	1	3,500,000	0.00 Member	Buy
14:20:59	R2044	On 01/02/2018			Bond Future	1	2,500,000	0.00 Member	Buy
Total for R2044 Bond Future						14	67,600,000	0.00	
15:44:48	R209	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
15:44:48	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
16:06:10	R209	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
16:06:10	R209	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
16:06:10	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
16:06:10	R209	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Sell
16:06:10	R209	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Sell
16:31:09	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Sell
16:31:09	R209	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
Total for R209 Bond Future						9	6,800,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					41	565,600,000		0.00
