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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:01	IGOV	On 03/05/2018		Index Future	1	160,000	0.00 Client	Buy
13:09:01	IGOV	On 03/05/2018		Index Future	1	160,000	0.00 Member	Sell
17:26:45	IGOV	On 03/05/2018		Index Future	1	160,000	0.00 Member	Buy
17:26:45	IGOV	On 03/05/2018		Index Future	1	160,000	0.00 Client	Sell
Total for IGOV Index Future					4	640,000	0.00	
12:22:40	R186	On 03/05/2018		Bond Future	1	10,500,000	0.00 Member	Buy
12:22:40	R186	On 03/05/2018		Bond Future	1	10,500,000	0.00 Client	Sell
Total for R186 Bond Future					2	21,000,000	0.00	
12:22:40	R2032	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Buy
12:22:40	R2032	On 03/05/2018		Bond Future	1	5,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2032 Bond Future						2	10,000,000	0.00	
10:56:11	R2035	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
10:56:11	R2035	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:19:46	R2035	On 03/05/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:19:46	R2035	On 03/05/2018			Bond Future	1	3,500,000	0.00 Client	Buy
Total for R2035 Bond Future						4	14,000,000	0.00	
13:46:15	R2037	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
13:46:15	R2037	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:20:40	R2037	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:20:40	R2037	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R2037 Bond Future						4	8,000,000	0.00	
15:29:48	R207	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Buy
15:29:48	R207	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Sell
15:31:46	R207	On 03/05/2018			Bond Future	1	6,200,000	0.00 Member	Buy
15:31:46	R207	On 03/05/2018			Bond Future	1	6,200,000	0.00 Member	Sell
15:52:02	R207	On 03/05/2018			Bond Future	1	6,200,000	0.00 Member	Sell
15:52:02	R207	On 03/05/2018			Bond Future	1	6,200,000	0.00 Client	Buy
17:00:23	R207	On 03/05/2018			Bond Future	1	4,400,000	0.00 Client	Buy
17:00:23	R207	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Sell
Total for R207 Bond Future						8	42,400,000	0.00	
12:22:40	R209	On 03/05/2018			Bond Future	1	6,500,000	0.00 Member	Buy
12:22:40	R209	On 03/05/2018			Bond Future	1	6,500,000	0.00 Client	Sell
Total for R209 Bond Future						2	13,000,000	0.00	
Grand Total for all Instruments						26	109,040,000	0.00	