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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:20:19	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
11:37:18	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
12:29:41	R186	On 03/05/2018		Bond Future	1	100,000	0.00 Member	Buy
12:30:04	R186	On 03/05/2018		Bond Future	1	100,000	0.00 Member	Sell
12:53:02	R186	On 03/05/2018		Bond Future	1	100,000	0.00 Client	Sell
12:53:02	R186	On 03/05/2018		Bond Future	1	100,000	0.00 Member	Buy
Total for R186 Bond Future					6	2,400,000	0.00	
10:32:20	R204	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
10:32:20	R204	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
11:28:14	R204	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
11:28:14	R204	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R204 Bond Future						4	8,000,000	0.00	
10:17:07	R209	On 03/05/2018			Bond Future	1	19,000,000	0.00 Member	Sell
10:17:07	R209	On 03/05/2018			Bond Future	1	17,900,000	0.00 Member	Buy
10:22:10	R209	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Sell
10:22:10	R209	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
10:22:10	R209	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Buy
10:22:11	R209	On 03/05/2018			Bond Future	1	17,900,000	0.00 Member	Sell
10:22:11	R209	On 03/05/2018			Bond Future	1	17,900,000	0.00 Client	Buy
Total for R209 Bond Future						7	76,000,000	0.00	
Grand Total for all Instruments						17	86,400,000	0.00	