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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:00:36	R186	On 02/08/2018		Bond Future	1	255,000,000	0.00 Member	Sell
11:01:14	R186	On 02/08/2018		Bond Future	1	255,000,000	0.00 Member	Buy
14:25:23	R186	On 02/08/2018		Bond Future	1	20,000,000	0.00 Member	Sell
14:25:23	R186	On 02/08/2018		Bond Future	1	20,000,000	0.00 Member	Buy
14:39:16	R186	On 02/08/2018		Bond Future	1	20,000,000	0.00 Client	Buy
14:39:16	R186	On 02/08/2018		Bond Future	1	20,000,000	0.00 Member	Sell
14:57:33	R186	On 02/08/2018		Bond Future	1	11,500,000	0.00 Member	Sell
14:57:33	R186	On 02/08/2018		Bond Future	1	11,500,000	0.00 Member	Buy
15:11:20	R186	On 02/08/2018		Bond Future	1	11,500,000	0.00 Member	Sell
15:11:20	R186	On 02/08/2018		Bond Future	1	11,500,000	0.00 Client	Buy
17:06:10	R186	On 02/08/2018		Bond Future	1	2,000,000	0.00 Member	Sell
17:06:10	R186	On 02/08/2018		Bond Future	1	400,000	0.00 Member	Buy
17:26:14	R186	On 02/08/2018		Bond Future	1	1,600,000	0.00 Member	Buy
17:26:14	R186	On 02/08/2018		Bond Future	1	400,000	0.00 Client	Buy
17:26:14	R186	On 02/08/2018		Bond Future	1	400,000	0.00 Member	Sell
17:26:14	R186	On 02/08/2018		Bond Future	1	1,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:26:14	R186	On 02/08/2018			Bond Future	1	1,600,000	0.00 Member	Sell
Total for R186 Bond Future						17	644,000,000	0.00	
8:40:47	R2023	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
8:40:47	R2023	On 02/08/2018			Bond Future	1	5,900,000	0.00 Member	Sell
10:29:21	R2023	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
10:29:21	R2023	On 02/08/2018			Bond Future	1	4,900,000	0.00 Member	Sell
10:29:21	R2023	On 02/08/2018			Bond Future	1	4,900,000	0.00 Client	Buy
10:29:21	R2023	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
10:29:21	R2023	On 02/08/2018			Bond Future	1	4,900,000	0.00 Member	Buy
Total for R2023 Bond Future						7	23,600,000	0.00	
10:26:30	R2030	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Sell
10:27:06	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
10:36:22	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
10:36:22	R2030	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
10:36:22	R2030	On 02/08/2018			Bond Future	1	12,100,000	0.00 Client	Buy
10:36:22	R2030	On 02/08/2018			Bond Future	1	12,100,000	0.00 Member	Sell
10:36:22	R2030	On 02/08/2018			Bond Future	1	6,900,000	0.00 Client	Buy
10:36:22	R2030	On 02/08/2018			Bond Future	1	6,900,000	0.00 Member	Sell
10:36:22	R2030	On 02/08/2018			Bond Future	1	12,100,000	0.00 Member	Buy
10:36:22	R2030	On 02/08/2018			Bond Future	1	6,900,000	0.00 Member	Buy
11:35:45	R2030	On 02/08/2018			Bond Future	1	14,900,000	0.00 Member	Sell
11:35:45	R2030	On 02/08/2018			Bond Future	1	14,900,000	0.00 Member	Buy
12:34:39	R2030	On 02/08/2018			Bond Future	1	14,900,000	0.00 Member	Sell
12:34:39	R2030	On 02/08/2018			Bond Future	1	14,900,000	0.00 Client	Buy
17:06:10	R2030	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Sell
17:06:10	R2030	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
17:26:53	R2030	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:26:53	R2030	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
17:26:53	R2030	On 02/08/2018			Bond Future	1	3,900,000	0.00 Client	Buy
17:26:53	R2030	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:26:53	R2030	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						21	158,800,000	0.00	
17:06:10	R2040	On 02/08/2018			Bond Future	1	4,900,000	0.00 Member	Sell
17:06:10	R2040	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
17:27:38	R2040	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:27:38	R2040	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
17:27:38	R2040	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:27:38	R2040	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
17:27:38	R2040	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy
Total for R2040 Bond Future						7	19,600,000	0.00	
17:06:10	R2044	On 02/08/2018			Bond Future	1	5,400,000	0.00 Member	Sell
17:06:10	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:28:02	R2044	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Buy
17:28:02	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:28:02	R2044	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:28:02	R2044	On 02/08/2018			Bond Future	1	4,400,000	0.00 Member	Sell
17:28:02	R2044	On 02/08/2018			Bond Future	1	4,400,000	0.00 Client	Buy
Total for R2044 Bond Future						7	21,600,000	0.00	
8:40:47	R207	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
8:40:47	R207	On 02/08/2018			Bond Future	1	15,300,000	0.00 Member	Buy
9:09:36	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Member	Buy
9:09:36	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Member	Sell
10:30:08	R207	On 02/08/2018			Bond Future	1	13,000,000	0.00 Member	Sell
10:30:08	R207	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
10:30:08	R207	On 02/08/2018			Bond Future	1	13,000,000	0.00 Client	Sell
10:30:08	R207	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Sell
10:30:08	R207	On 02/08/2018			Bond Future	1	13,000,000	0.00 Member	Buy
10:31:40	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Client	Buy
10:31:40	R207	On 02/08/2018			Bond Future	1	20,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R207 Bond Future						11	142,800,000	0.00	
12:30:12	R209	On 02/08/2018			Bond Future	1	352,400,000	0.00 Member	Sell
12:30:12	R209	On 02/08/2018			Bond Future	1	73,600,000	0.00 Member	Buy
13:08:14	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
13:08:14	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Sell
13:18:54	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	138,700,000	0.00 Member	Sell
13:18:54	R209	On 02/08/2018			Bond Future	1	138,700,000	0.00 Member	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	137,600,000	0.00 Member	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	138,700,000	0.00 Client	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	73,600,000	0.00 Member	Sell
13:18:54	R209	On 02/08/2018			Bond Future	1	73,600,000	0.00 Client	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Client	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	137,600,000	0.00 Client	Buy
13:18:54	R209	On 02/08/2018			Bond Future	1	2,500,000	0.00 Member	Sell
13:18:54	R209	On 02/08/2018			Bond Future	1	137,600,000	0.00 Member	Sell
15:56:39	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Client	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Client	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell
15:56:39	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
15:56:39	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
15:56:39	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Sell
15:56:39	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
15:56:39	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Sell
15:56:39	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:00:59	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
16:00:59	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:41	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:02:41	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Sell
16:10:01	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
16:10:01	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
16:10:01	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
16:10:01	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Sell
16:10:01	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Sell
16:16:48	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Client	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Client	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
16:16:48	R209	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
16:16:48	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Sell
16:16:48	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Buy
16:16:48	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
16:16:48	R209	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Buy
16:47:26	R209	On 02/08/2018			Bond Future	1	23,200,000	0.00 Client	Sell
16:47:26	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Sell
16:47:26	R209	On 02/08/2018			Bond Future	1	23,200,000	0.00 Member	Sell
16:47:26	R209	On 02/08/2018			Bond Future	1	23,200,000	0.00 Member	Buy
16:47:26	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:34:47	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:34:47	R209	On 02/08/2018			Bond Future	1	123,600,000	0.00 Member	Sell
17:35:23	R209	On 02/08/2018			Bond Future	1	12,000,000	0.00 Member	Buy
17:35:23	R209	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
17:48:47	R209	On 02/08/2018			Bond Future	1	11,100,000	0.00 Member	Buy
17:48:47	R209	On 02/08/2018			Bond Future	1	11,100,000	0.00 Member	Sell
17:48:47	R209	On 02/08/2018			Bond Future	1	11,100,000	0.00 Client	Sell
17:48:48	R209	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
17:48:48	R209	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Sell
17:49:46	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:49:46	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:49:46	R209	On 02/08/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Sell
17:50:25	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Member	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Client	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	57,400,000	0.00 Client	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Client	Buy
17:50:25	R209	On 02/08/2018			Bond Future	1	19,800,000	0.00 Member	Sell
17:50:25	R209	On 02/08/2018			Bond Future	1	43,200,000	0.00 Member	Sell
17:50:26	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:50:26	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
Total for R209 Bond Future						82	3,080,800,000	0.00	
Grand Total for all Instruments						152	4,091,200,000	0.00	