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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:08:19	I2033	On 02/08/2018		Bond Future	1	86,000,000	0.00 Member	Buy
12:08:19	I2033	On 02/08/2018		Bond Future	1	86,000,000	0.00 Member	Sell
12:25:25	I2033	On 02/08/2018		Bond Future	1	86,000,000	0.00 Member	Buy
12:25:25	I2033	On 02/08/2018		Bond Future	1	86,000,000	0.00 Client	Sell
Total for I2033 Bond Future					4	344,000,000	0.00	
16:48:25	IGOV	On 01/11/2018		Index Future	1	70,000	0.00 Client	Sell
16:48:25	IGOV	On 01/11/2018		Index Future	1	70,000	0.00 Member	Buy
Total for IGOV Index Future					2	140,000	0.00	
14:08:41	R186	On 02/08/2018		Bond Future	1	55,000,000	0.00 Member	Sell
14:08:41	R186	On 02/08/2018		Bond Future	1	10,000,000	0.00 Member	Sell
14:08:41	R186	On 02/08/2018		Bond Future	1	200,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:08:41	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
14:16:33	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Sell
14:16:33	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
14:18:38	R186	On 02/08/2018			Bond Future	1	108,000,000	0.00 Client	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	12,200,000	0.00 Member	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
14:18:38	R186	On 02/08/2018			Bond Future	1	108,000,000	0.00 Member	Buy
14:18:38	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	12,200,000	0.00 Client	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	108,000,000	0.00 Member	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	11,000,000	0.00 Client	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	12,200,000	0.00 Member	Buy
14:18:38	R186	On 02/08/2018			Bond Future	1	55,000,000	0.00 Client	Sell
14:18:38	R186	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Buy
14:18:38	R186	On 02/08/2018			Bond Future	1	55,000,000	0.00 Member	Buy
14:18:38	R186	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
Total for R186 Bond Future						23	840,800,000	0.00	
17:13:12	R2035	On 02/08/2018			Bond Future	1	9,900,000	0.00 Client	Buy
17:13:12	R2035	On 02/08/2018			Bond Future	1	9,900,000	0.00 Client	Sell
Total for R2035 Bond Future						2	19,800,000	0.00	
16:51:43	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Sell
16:51:43	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Buy
17:18:20	R2040	On 02/08/2018			Bond Future	1	35,000,000	0.00 Member	Buy
17:18:20	R2040	On 02/08/2018			Bond Future	1	35,000,000	0.00 Client	Sell
Total for R2040 Bond Future						4	544,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:13:39	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
15:13:39	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
15:13:39	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
15:13:39	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
15:30:37	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
15:30:37	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
15:31:03	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
15:31:03	R2044	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
Total for R2044 Bond Future						8	2,000,000	0.00	
13:29:06	R207	On 02/08/2018			Bond Future	1	81,200,000	0.00 Member	Buy
13:29:06	R207	On 02/08/2018			Bond Future	1	81,200,000	0.00 Member	Sell
14:46:35	R207	On 02/08/2018			Bond Future	1	21,000,000	0.00 Member	Buy
14:46:35	R207	On 02/08/2018			Bond Future	1	21,000,000	0.00 Client	Sell
16:23:59	R207	On 02/08/2018			Bond Future	1	81,200,000	0.00 Member	Buy
16:23:59	R207	On 02/08/2018			Bond Future	1	81,200,000	0.00 Client	Sell
Total for R207 Bond Future						6	366,800,000	0.00	
13:29:06	R208	On 02/08/2018			Bond Future	1	84,400,000	0.00 Member	Buy
13:29:06	R208	On 02/08/2018			Bond Future	1	84,400,000	0.00 Member	Sell
14:46:35	R208	On 02/08/2018			Bond Future	1	50,600,000	0.00 Member	Buy
14:46:35	R208	On 02/08/2018			Bond Future	1	50,600,000	0.00 Client	Sell
16:24:26	R208	On 02/08/2018			Bond Future	1	84,400,000	0.00 Client	Sell
16:24:26	R208	On 02/08/2018			Bond Future	1	84,400,000	0.00 Member	Buy
Total for R208 Bond Future						6	438,800,000	0.00	
14:08:41	R209	On 02/08/2018			Bond Future	1	27,700,000	0.00 Member	Buy
14:08:41	R209	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
14:26:43	R209	On 02/08/2018			Bond Future	1	27,600,000	0.00 Member	Sell
14:26:43	R209	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
14:26:43	R209	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
14:26:43	R209	On 02/08/2018			Bond Future	1	27,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:26:43	R209	On 02/08/2018			Bond Future	1	27,600,000	0.00 Client	Sell
Total for R209 Bond Future						7	110,800,000	0.00	
Grand Total for all Instruments						62	2,667,140,000	0.00	