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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:27:21	R186	On 01/11/2018		Bond Future	1	203,800,000	0.00 Member	Sell
10:27:21	R186	On 01/11/2018		Bond Future	1	28,000,000	0.00 Member	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	20,800,000	0.00 Member	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	44,300,000	0.00 Client	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	44,300,000	0.00 Member	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	23,400,000	0.00 Member	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	44,300,000	0.00 Member	Sell
11:20:56	R186	On 01/11/2018		Bond Future	1	28,000,000	0.00 Member	Sell
11:20:56	R186	On 01/11/2018		Bond Future	1	28,000,000	0.00 Client	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	23,400,000	0.00 Client	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	78,500,000	0.00 Client	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	20,800,000	0.00 Member	Sell
11:20:56	R186	On 01/11/2018		Bond Future	1	8,800,000	0.00 Client	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	78,500,000	0.00 Member	Sell
11:20:56	R186	On 01/11/2018		Bond Future	1	78,500,000	0.00 Member	Buy
11:20:56	R186	On 01/11/2018		Bond Future	1	8,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:20:56	R186	On 01/11/2018			Bond Future	1	8,800,000	0.00 Member	Buy
11:20:56	R186	On 01/11/2018			Bond Future	1	23,400,000	0.00 Member	Sell
11:20:56	R186	On 01/11/2018			Bond Future	1	20,800,000	0.00 Client	Buy
Total for R186 Bond Future						19	815,200,000	0.00	
10:43:11	R2023	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
10:43:11	R2023	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
12:38:10	R2023	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
12:38:10	R2023	On 01/11/2018			Bond Future	1	1,900,000	0.00 Client	Buy
16:59:23	R2023	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:59:23	R2023	On 01/11/2018			Bond Future	1	273,100,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	23,800,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	9,900,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	23,200,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	23,200,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	6,900,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	6,400,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	9,700,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	94,600,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	3,200,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	22,800,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	22,800,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	47,000,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	47,000,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	23,800,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	14,400,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	22,800,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	94,600,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	94,600,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	3,900,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	3,200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	47,000,000	0.00 Client	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	14,400,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	9,900,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	9,900,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	9,700,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	23,800,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	23,200,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	9,700,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	6,900,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	6,900,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	6,400,000	0.00 Member	Buy
17:03:56	R2023	On 01/11/2018			Bond Future	1	6,400,000	0.00 Member	Sell
17:03:56	R2023	On 01/11/2018			Bond Future	1	14,400,000	0.00 Member	Buy
17:03:57	R2023	On 01/11/2018			Bond Future	1	1,200,000	0.00 Client	Sell
17:03:57	R2023	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:03:57	R2023	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:03:57	R2023	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
17:03:57	R2023	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
17:03:57	R2023	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Sell
17:03:57	R2023	On 01/11/2018			Bond Future	1	2,900,000	0.00 Client	Sell
17:03:57	R2023	On 01/11/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:03:57	R2023	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Sell
17:03:57	R2023	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Buy
Total for R2023 Bond Future						53	1,100,000,000	0.00	
13:03:53	R2030	On 01/11/2018			Bond Future	1	6,900,000	0.00 Member	Sell
13:03:53	R2030	On 01/11/2018			Bond Future	1	15,100,000	0.00 Member	Buy
15:53:45	R2030	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
15:53:45	R2030	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Sell
15:53:45	R2030	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
15:53:45	R2030	On 01/11/2018			Bond Future	1	6,900,000	0.00 Member	Buy
15:53:45	R2030	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
15:53:45	R2030	On 01/11/2018			Bond Future	1	7,700,000	0.00 Member	Buy
15:53:45	R2030	On 01/11/2018			Bond Future	1	6,900,000	0.00 Client	Sell
15:53:45	R2030	On 01/11/2018			Bond Future	1	7,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						10	60,400,000	0.00	
16:00:01	R2035	On 01/11/2018			Bond Future	1	85,700,000	0.00 Member	Sell
16:00:01	R2035	On 01/11/2018			Bond Future	1	85,700,000	0.00 Client	Buy
Total for R2035 Bond Future						2	171,400,000	0.00	
11:04:37	R2044	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Sell
11:04:37	R2044	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Buy
12:39:08	R2044	On 01/11/2018			Bond Future	1	3,300,000	0.00 Member	Buy
12:39:08	R2044	On 01/11/2018			Bond Future	1	3,300,000	0.00 Client	Sell
Total for R2044 Bond Future						4	13,200,000	0.00	
10:05:26	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Sell
13:29:20	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Sell
13:29:20	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Buy
13:55:44	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Buy
13:58:48	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Client	Sell
13:58:48	R209	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Buy
Total for R209 Bond Future						6	90,000,000	0.00	
Grand Total for all Instruments						94	2,250,200,000	0.00	