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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:05:39	R186	On 01/02/2018		Bond Future	1	1,000,000	0.00 Member	Buy
14:05:39	R186	On 01/02/2018		Bond Future	1	1,000,000	0.00 Member	Sell
16:14:05	R186	On 01/02/2018		Bond Future	1	44,300,000	0.00 Member	Sell
16:14:05	R186	On 01/02/2018		Bond Future	1	52,800,000	0.00 Member	Buy
16:24:32	R186	On 01/02/2018		Bond Future	1	1,000,000	0.00 Client	Sell
16:24:32	R186	On 01/02/2018		Bond Future	1	1,000,000	0.00 Member	Buy
16:55:54	R186	On 01/02/2018		Bond Future	1	44,300,000	0.00 Client	Sell
16:55:54	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Member	Sell
16:55:54	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Member	Buy
16:55:54	R186	On 01/02/2018		Bond Future	1	8,100,000	0.00 Member	Sell
16:55:54	R186	On 01/02/2018		Bond Future	1	8,100,000	0.00 Member	Buy
16:55:54	R186	On 01/02/2018		Bond Future	1	8,100,000	0.00 Client	Sell
16:55:54	R186	On 01/02/2018		Bond Future	1	44,300,000	0.00 Member	Buy
16:55:54	R186	On 01/02/2018		Bond Future	1	400,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						14	215,200,000	0.00	
11:09:29	R2030	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Sell
11:10:15	R2030	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Buy
11:11:32	R2030	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Sell
11:11:32	R2030	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Buy
11:23:12	R2030	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Buy
11:23:12	R2030	On 01/02/2018			Bond Future	1	12,000,000	0.00 Member	Sell
Total for R2030 Bond Future						6	72,000,000	0.00	
10:32:49	R2032	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
10:33:38	R2032	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
10:35:04	R2032	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
10:35:04	R2032	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
10:41:45	R2032	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
10:41:45	R2032	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
16:38:58	R2032	On 01/02/2018			Bond Future	1	88,000,000	0.00 Member	Sell
16:38:58	R2032	On 01/02/2018			Bond Future	1	67,400,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	4,100,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,600,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	3,300,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	3,300,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
17:03:50	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:03:51	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:03:51	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:03:51	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
Total for R2032 Bond Future						44	307,200,000	0.00	
Grand Total for all Instruments						64	594,400,000	0.00	