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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:32:47	JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	1	1,000,000,000	0.00 Client	Buy
9:32:47	JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					2	2,000,000,000	0.00	
8:49:19	R186	On 03/05/2018		Bond Future	1	5,100,000	0.00 Member	Buy
8:49:19	R186	On 03/05/2018		Bond Future	1	17,900,000	0.00 Member	Sell
10:23:43	R186	On 03/05/2018		Bond Future	1	2,100,000	0.00 Member	Buy
10:23:43	R186	On 03/05/2018		Bond Future	1	2,100,000	0.00 Member	Sell
10:29:15	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Member	Buy
10:29:15	R186	On 03/05/2018		Bond Future	1	1,600,000	0.00 Client	Sell
10:29:15	R186	On 03/05/2018		Bond Future	1	500,000	0.00 Client	Sell
10:29:15	R186	On 03/05/2018		Bond Future	1	500,000	0.00 Member	Buy
11:02:30	R186	On 03/05/2018		Bond Future	1	12,800,000	0.00 Member	Buy
11:02:30	R186	On 03/05/2018		Bond Future	1	12,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:02:30	R186	On 03/05/2018			Bond Future	1	5,100,000	0.00 Member	Sell
11:02:30	R186	On 03/05/2018			Bond Future	1	12,800,000	0.00 Member	Sell
11:02:30	R186	On 03/05/2018			Bond Future	1	5,100,000	0.00 Client	Buy
Total for R186 Bond Future						13	80,000,000	0.00	
15:32:20	R2023	On 03/05/2018			Bond Future	1	200,300,000	0.00 Member	Buy
15:32:20	R2023	On 03/05/2018			Bond Future	1	68,800,000	0.00 Member	Sell
15:42:41	R2023	On 03/05/2018			Bond Future	1	131,500,000	0.00 Member	Buy
15:42:41	R2023	On 03/05/2018			Bond Future	1	131,500,000	0.00 Client	Sell
15:42:41	R2023	On 03/05/2018			Bond Future	1	131,500,000	0.00 Member	Sell
15:42:41	R2023	On 03/05/2018			Bond Future	1	68,800,000	0.00 Client	Sell
15:42:41	R2023	On 03/05/2018			Bond Future	1	68,800,000	0.00 Member	Buy
Total for R2023 Bond Future						7	801,200,000	0.00	
15:32:20	R2037	On 03/05/2018			Bond Future	1	100,800,000	0.00 Member	Sell
15:32:20	R2037	On 03/05/2018			Bond Future	1	34,600,000	0.00 Member	Buy
15:43:46	R2037	On 03/05/2018			Bond Future	1	66,200,000	0.00 Member	Sell
15:43:46	R2037	On 03/05/2018			Bond Future	1	34,600,000	0.00 Client	Buy
15:43:46	R2037	On 03/05/2018			Bond Future	1	66,200,000	0.00 Member	Buy
15:43:46	R2037	On 03/05/2018			Bond Future	1	34,600,000	0.00 Member	Sell
15:43:46	R2037	On 03/05/2018			Bond Future	1	66,200,000	0.00 Client	Buy
Total for R2037 Bond Future						7	403,200,000	0.00	
16:21:43	R2044	On 03/05/2018			Bond Future	1	75,000,000	0.00 Client	Buy
16:21:43	R2044	On 03/05/2018			Bond Future	1	75,000,000	0.00 Member	Sell
Total for R2044 Bond Future						2	150,000,000	0.00	
17:25:37	R209	On 03/05/2018			Bond Future	1	14,400,000	0.00 Member	Buy
17:25:37	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:39:50	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Sell
17:39:50	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:39:50	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Member	Buy
17:39:50	R209	On 03/05/2018			Bond Future	1	1,200,000	0.00 Client	Sell
17:39:50	R209	On 03/05/2018			Bond Future	1	13,200,000	0.00 Member	Buy
Total for R209 Bond Future						7	57,600,000	0.00	
Grand Total for all Instruments						38	3,492,000,000	0.00	