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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:36	I2025	On 03/05/2018		Bond Future	1	31,000,000	0.00 Member	Sell
17:02:36	I2025	On 03/05/2018		Bond Future	1	36,600,000	0.00 Member	Buy
17:12:36	I2025	On 02/08/2018		Bond Future	1	30,800,000	0.00 Member	Buy
17:12:36	I2025	On 02/08/2018		Bond Future	1	36,400,000	0.00 Member	Sell
17:30:05	I2025	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Sell
17:30:05	I2025	On 02/08/2018		Bond Future	1	3,500,000	0.00 Client	Buy
17:30:05	I2025	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Buy
17:30:05	I2025	On 02/08/2018		Bond Future	1	2,100,000	0.00 Member	Sell
17:30:05	I2025	On 02/08/2018		Bond Future	1	2,100,000	0.00 Client	Buy
17:30:05	I2025	On 02/08/2018		Bond Future	1	2,100,000	0.00 Member	Buy
17:30:05	I2025	On 02/08/2018		Bond Future	1	30,800,000	0.00 Member	Sell
17:30:05	I2025	On 02/08/2018		Bond Future	1	30,800,000	0.00 Client	Buy
17:30:36	I2025	On 03/05/2018		Bond Future	1	3,500,000	0.00 Member	Buy
17:30:36	I2025	On 03/05/2018		Bond Future	1	3,500,000	0.00 Client	Sell
17:30:36	I2025	On 03/05/2018		Bond Future	1	3,500,000	0.00 Member	Sell
17:30:36	I2025	On 03/05/2018		Bond Future	1	2,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:30:36	I2025	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Sell
17:30:36	I2025	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Sell
17:30:36	I2025	On 03/05/2018			Bond Future	1	31,000,000	0.00 Member	Buy
17:30:36	I2025	On 03/05/2018			Bond Future	1	31,000,000	0.00 Client	Sell
Total for I2025 Bond Future						20	292,000,000	0.00	
17:02:36	I2038	On 03/05/2018			Bond Future	1	26,100,000	0.00 Member	Sell
17:02:36	I2038	On 03/05/2018			Bond Future	1	169,800,000	0.00 Member	Buy
17:12:36	I2038	On 02/08/2018			Bond Future	1	25,900,000	0.00 Member	Buy
17:12:36	I2038	On 02/08/2018			Bond Future	1	168,700,000	0.00 Member	Sell
17:20:43	I2038	On 03/05/2018			Bond Future	1	142,700,000	0.00 Member	Buy
17:20:43	I2038	On 03/05/2018			Bond Future	1	142,700,000	0.00 Client	Sell
17:20:43	I2038	On 03/05/2018			Bond Future	1	142,700,000	0.00 Member	Sell
17:20:43	I2038	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:20:43	I2038	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Sell
17:20:43	I2038	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:20:43	I2038	On 03/05/2018			Bond Future	1	26,100,000	0.00 Member	Buy
17:20:43	I2038	On 03/05/2018			Bond Future	1	26,100,000	0.00 Client	Sell
17:23:44	I2038	On 02/08/2018			Bond Future	1	141,800,000	0.00 Member	Sell
17:23:44	I2038	On 02/08/2018			Bond Future	1	141,800,000	0.00 Client	Buy
17:23:44	I2038	On 02/08/2018			Bond Future	1	141,800,000	0.00 Member	Buy
17:23:44	I2038	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:23:44	I2038	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:23:44	I2038	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:23:44	I2038	On 02/08/2018			Bond Future	1	25,900,000	0.00 Member	Sell
17:23:44	I2038	On 02/08/2018			Bond Future	1	25,900,000	0.00 Client	Buy
Total for I2038 Bond Future						20	1,354,000,000	0.00	
17:02:36	I2050	On 03/05/2018			Bond Future	1	38,500,000	0.00 Member	Sell
17:02:36	I2050	On 03/05/2018			Bond Future	1	253,900,000	0.00 Member	Buy
17:12:36	I2050	On 02/08/2018			Bond Future	1	38,300,000	0.00 Member	Buy
17:12:36	I2050	On 02/08/2018			Bond Future	1	252,600,000	0.00 Member	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	7,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	7,500,000	0.00 Client	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	7,500,000	0.00 Member	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy
17:29:29	I2050	On 03/05/2018			Bond Future	1	38,500,000	0.00 Member	Buy
17:29:29	I2050	On 03/05/2018			Bond Future	1	38,500,000	0.00 Client	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	203,400,000	0.00 Member	Buy
17:29:29	I2050	On 03/05/2018			Bond Future	1	203,400,000	0.00 Client	Sell
17:29:29	I2050	On 03/05/2018			Bond Future	1	203,400,000	0.00 Member	Sell
17:33:27	I2050	On 02/08/2018			Bond Future	1	7,500,000	0.00 Member	Sell
17:33:27	I2050	On 02/08/2018			Bond Future	1	7,500,000	0.00 Client	Buy
17:33:27	I2050	On 02/08/2018			Bond Future	1	7,500,000	0.00 Member	Buy
17:33:27	I2050	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:33:27	I2050	On 02/08/2018			Bond Future	1	38,300,000	0.00 Member	Sell
17:33:27	I2050	On 02/08/2018			Bond Future	1	38,300,000	0.00 Client	Buy
17:33:27	I2050	On 02/08/2018			Bond Future	1	4,500,000	0.00 Client	Buy
17:33:27	I2050	On 02/08/2018			Bond Future	1	4,500,000	0.00 Member	Buy
17:33:27	I2050	On 02/08/2018			Bond Future	1	202,300,000	0.00 Member	Sell
17:33:27	I2050	On 02/08/2018			Bond Future	1	202,300,000	0.00 Client	Buy
17:33:27	I2050	On 02/08/2018			Bond Future	1	202,300,000	0.00 Member	Buy
Total for I2050 Bond Future						26	2,026,000,000	0.00	
12:00:36	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:00:36	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
12:03:53	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
12:03:53	R186	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Buy
14:23:58	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Sell
14:23:58	R186	On 03/05/2018			Bond Future	1	5,500,000	0.00 Member	Buy
14:49:27	R186	On 03/05/2018			Bond Future	1	6,300,000	0.00 Client	Buy
14:49:27	R186	On 03/05/2018			Bond Future	1	6,300,000	0.00 Client	Sell
15:47:48	R186	On 02/08/2018			Bond Future	1	17,000,000	0.00 Member	Sell
15:47:48	R186	On 02/08/2018			Bond Future	1	17,000,000	0.00 Client	Buy
16:54:44	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
16:54:44	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Buy
16:54:44	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Client	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	400,000	0.00 Member	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:54:44	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Client	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	1,700,000	0.00 Member	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Buy
16:54:44	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Client	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	700,000	0.00 Member	Sell
16:54:44	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Member	Buy
16:54:44	R186	On 03/05/2018			Bond Future	1	2,200,000	0.00 Client	Sell
Total for R186 Bond Future						24	108,600,000	0.00	
17:12:36	R202	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Sell
17:12:36	R202	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Buy
17:12:36	R202	On 03/05/2018			Bond Future	1	32,300,000	0.00 Member	Buy
17:12:36	R202	On 02/08/2018			Bond Future	1	32,300,000	0.00 Member	Sell
17:31:28	R202	On 02/08/2018			Bond Future	1	12,700,000	0.00 Member	Sell
17:31:28	R202	On 02/08/2018			Bond Future	1	12,700,000	0.00 Client	Buy
17:31:28	R202	On 02/08/2018			Bond Future	1	12,700,000	0.00 Member	Buy
17:31:28	R202	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:31:28	R202	On 02/08/2018			Bond Future	1	7,900,000	0.00 Member	Sell
17:31:28	R202	On 02/08/2018			Bond Future	1	7,900,000	0.00 Client	Buy
17:31:28	R202	On 02/08/2018			Bond Future	1	3,900,000	0.00 Client	Buy
17:31:28	R202	On 02/08/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:31:28	R202	On 02/08/2018			Bond Future	1	7,800,000	0.00 Member	Sell
17:31:28	R202	On 02/08/2018			Bond Future	1	7,800,000	0.00 Client	Buy
17:31:28	R202	On 02/08/2018			Bond Future	1	7,800,000	0.00 Member	Buy
17:32:10	R202	On 03/05/2018			Bond Future	1	7,900,000	0.00 Member	Buy
17:32:10	R202	On 03/05/2018			Bond Future	1	7,900,000	0.00 Client	Sell
17:32:10	R202	On 03/05/2018			Bond Future	1	7,900,000	0.00 Member	Sell
17:32:10	R202	On 03/05/2018			Bond Future	1	7,800,000	0.00 Member	Buy
17:32:10	R202	On 03/05/2018			Bond Future	1	7,800,000	0.00 Client	Sell
17:32:10	R202	On 03/05/2018			Bond Future	1	7,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:32:10	R202	On 03/05/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:32:10	R202	On 03/05/2018			Bond Future	1	3,900,000	0.00 Client	Sell
17:32:10	R202	On 03/05/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:32:11	R202	On 03/05/2018			Bond Future	1	12,700,000	0.00 Member	Buy
17:32:11	R202	On 03/05/2018			Bond Future	1	12,700,000	0.00 Client	Sell
Total for R202 Bond Future						26	258,400,000	0.00	
14:49:24	R2030	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
14:49:24	R2030	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R2030 Bond Future						2	4,800,000	0.00	
14:49:24	R2037	On 02/08/2018			Bond Future	1	4,800,000	0.00 Member	Buy
14:49:24	R2037	On 02/08/2018			Bond Future	1	4,800,000	0.00 Client	Sell
Total for R2037 Bond Future						2	9,600,000	0.00	
14:49:24	R2040	On 02/08/2018			Bond Future	1	32,000,000	0.00 Member	Buy
14:49:24	R2040	On 02/08/2018			Bond Future	1	32,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	64,000,000	0.00	
14:49:24	R209	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Buy
14:49:24	R209	On 02/08/2018			Bond Future	1	11,000,000	0.00 Client	Sell
Total for R209 Bond Future						2	22,000,000	0.00	
Grand Total for all Instruments						124	4,139,400,000	0.00	