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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:01:10	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Sell
9:01:10	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Buy
9:32:35	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Buy
9:32:35	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Sell
10:09:30	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Buy
10:09:30	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Sell
10:09:30	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Buy
10:09:30	R186	On 02/08/2018		Bond Future	1	25,000,000	0.00 Member	Sell
16:42:17	R186	On 02/08/2018		Bond Future	1	100,000	0.00 Client	Buy
16:42:17	R186	On 02/08/2018		Bond Future	1	100,000	0.00 Client	Sell
Total for R186 Bond Future					10	200,200,000	0.00	
11:14:59	R2023	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Sell
11:14:59	R2023	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:53:20	R2023	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Sell
16:53:20	R2023	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
Total for R2023 Bond Future						4	2,000,000	0.00	
16:47:10	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
16:47:10	R2030	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
17:25:23	R2030	On 02/08/2018			Bond Future	1	20,200,000	0.00 Member	Buy
17:25:23	R2030	On 02/08/2018			Bond Future	1	13,500,000	0.00 Member	Sell
17:30:36	R2030	On 02/08/2018			Bond Future	1	6,700,000	0.00 Member	Buy
17:30:36	R2030	On 02/08/2018			Bond Future	1	6,700,000	0.00 Member	Sell
17:30:36	R2030	On 02/08/2018			Bond Future	1	13,500,000	0.00 Member	Buy
17:30:36	R2030	On 02/08/2018			Bond Future	1	13,500,000	0.00 Client	Sell
17:30:36	R2030	On 02/08/2018			Bond Future	1	6,700,000	0.00 Client	Sell
Total for R2030 Bond Future						9	81,400,000	0.00	
11:14:59	R2032	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
11:14:59	R2032	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
14:21:48	R2032	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Buy
14:21:48	R2032	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Sell
16:52:42	R2032	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
16:52:42	R2032	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
17:25:23	R2032	On 02/08/2018			Bond Future	1	8,600,000	0.00 Member	Buy
17:25:23	R2032	On 02/08/2018			Bond Future	1	8,600,000	0.00 Client	Sell
Total for R2032 Bond Future						8	30,400,000	0.00	
17:25:23	R2035	On 02/08/2018			Bond Future	1	46,500,000	0.00 Member	Buy
17:25:23	R2035	On 02/08/2018			Bond Future	1	46,500,000	0.00 Client	Sell
Total for R2035 Bond Future						2	93,000,000	0.00	
17:25:23	R2037	On 02/08/2018			Bond Future	1	13,700,000	0.00 Member	Buy
17:25:23	R2037	On 02/08/2018			Bond Future	1	13,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2037 Bond Future						2	27,400,000	0.00	
14:02:24	R2040	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Buy
14:02:24	R2040	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Sell
14:11:59	R2040	On 02/08/2018			Bond Future	1	16,000,000	0.00 Client	Sell
14:11:59	R2040	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Buy
17:25:23	R2040	On 02/08/2018			Bond Future	1	8,600,000	0.00 Member	Buy
17:25:23	R2040	On 02/08/2018			Bond Future	1	8,600,000	0.00 Client	Sell
Total for R2040 Bond Future						6	81,200,000	0.00	
10:45:10	R207	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Sell
10:45:10	R207	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
16:51:56	R207	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
16:51:56	R207	On 02/08/2018			Bond Future	1	3,600,000	0.00 Client	Sell
17:25:23	R207	On 02/08/2018			Bond Future	1	17,900,000	0.00 Member	Buy
17:25:23	R207	On 02/08/2018			Bond Future	1	10,500,000	0.00 Member	Sell
17:33:30	R207	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
17:33:30	R207	On 02/08/2018			Bond Future	1	10,500,000	0.00 Client	Sell
17:33:30	R207	On 02/08/2018			Bond Future	1	10,500,000	0.00 Member	Buy
17:33:30	R207	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Buy
17:33:30	R207	On 02/08/2018			Bond Future	1	7,400,000	0.00 Client	Sell
Total for R207 Bond Future						11	86,000,000	0.00	
17:25:23	R208	On 02/08/2018			Bond Future	1	7,800,000	0.00 Member	Buy
17:25:23	R208	On 02/08/2018			Bond Future	1	7,800,000	0.00 Client	Sell
Total for R208 Bond Future						2	15,600,000	0.00	
10:36:16	R209	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
10:36:16	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
10:53:39	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Sell
10:53:39	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:53:39	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
10:53:39	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Client	Sell
10:53:39	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Sell
Total for R209 Bond Future						7	60,000,000	0.00	
10:24:09	R212	On 02/08/2018			Bond Future	1	60,000,000	0.00 Member	Sell
10:24:09	R212	On 02/08/2018			Bond Future	1	60,000,000	0.00 Client	Buy
Total for R212 Bond Future						2	120,000,000	0.00	
10:30:09	R214	On 02/08/2018			Bond Future	1	75,600,000	0.00 Member	Sell
10:30:09	R214	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	5,300,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	22,600,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	33,900,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	33,900,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	3,600,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	22,600,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	5,700,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	5,700,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	5,300,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	33,900,000	0.00 Member	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	22,600,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	5,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	5,300,000	0.00 Client	Buy
17:34:49	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
17:34:49	R214	On 02/08/2018			Bond Future	1	500,000	0.00 Member	Buy
Total for R214 Bond Future						28	302,400,000	0.00	
Grand Total for all Instruments						91	1,099,600,000	0.00	