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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:40:55	R2035	On 01/11/2018		Bond Future	1	7,000,000	0.00 Member	Sell
17:40:55	R2035	On 01/11/2018		Bond Future	1	11,300,000	0.00 Member	Buy
17:47:51	R2035	On 01/11/2018		Bond Future	1	4,300,000	0.00 Member	Sell
17:47:51	R2035	On 01/11/2018		Bond Future	1	7,000,000	0.00 Client	Sell
17:47:51	R2035	On 01/11/2018		Bond Future	1	7,000,000	0.00 Member	Buy
17:47:51	R2035	On 01/11/2018		Bond Future	1	4,300,000	0.00 Member	Buy
17:47:51	R2035	On 01/11/2018		Bond Future	1	4,300,000	0.00 Client	Sell
Total for R2035 Bond Future					7	45,200,000	0.00	
16:39:17	R2037	On 07/02/2019		Bond Future	1	40,000,000	0.00 Member	Sell
16:39:17	R2037	On 07/02/2019		Bond Future	1	26,000,000	0.00 Member	Buy
16:51:56	R2037	On 07/02/2019		Bond Future	1	14,000,000	0.00 Member	Buy
16:51:56	R2037	On 07/02/2019		Bond Future	1	26,000,000	0.00 Member	Sell
16:51:56	R2037	On 07/02/2019		Bond Future	1	14,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:56	R2037	On 07/02/2019			Bond Future	1	14,000,000	0.00 Client	Buy
16:51:56	R2037	On 07/02/2019			Bond Future	1	26,000,000	0.00 Client	Buy
Total for R2037 Bond Future						7	160,000,000	0.00	
Grand Total for all Instruments						14	205,200,000	0.00	