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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/05/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:20:01	I2033	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Buy
12:20:01	I2033	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Sell
12:38:26	I2033	On 02/08/2018		Bond Future	1	150,000,000	0.00 Member	Buy
12:38:26	I2033	On 02/08/2018		Bond Future	1	150,000,000	0.00 Client	Sell
Total for I2033 Bond Future					4	600,000,000	0.00	
11:19:53	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Member	Buy
11:19:53	R186	On 02/08/2018		Bond Future	1	1,400,000	0.00 Member	Sell
11:53:34	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Buy
11:53:34	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Member	Sell
11:53:34	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Client	Buy
11:53:34	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Client	Buy
11:53:34	R186	On 02/08/2018		Bond Future	1	500,000	0.00 Member	Sell
15:59:14	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:14	R186	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
16:17:56	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Sell
16:17:56	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Buy
16:26:29	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Client	Buy
16:26:29	R186	On 02/08/2018			Bond Future	1	3,600,000	0.00 Member	Sell
17:07:27	R186	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
17:07:27	R186	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
Total for R186 Bond Future						15	23,600,000	0.00	
10:44:16	R2023	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
10:44:16	R2023	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
17:14:05	R2023	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Buy
17:14:05	R2023	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2023 Bond Future						4	6,800,000	0.00	
16:29:27	R204	On 02/08/2018			Bond Future	1	5,200,000	0.00 Member	Buy
16:29:27	R204	On 02/08/2018			Bond Future	1	5,200,000	0.00 Member	Sell
16:45:14	R204	On 02/08/2018			Bond Future	1	5,200,000	0.00 Client	Sell
16:45:14	R204	On 02/08/2018			Bond Future	1	5,200,000	0.00 Member	Buy
Total for R204 Bond Future						4	20,800,000	0.00	
11:19:06	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
11:21:25	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
11:25:03	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
11:25:03	R209	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
14:24:21	R209	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Buy
14:24:21	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Sell
14:34:32	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Sell
14:34:32	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Buy
14:34:32	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Member	Buy
14:34:32	R209	On 02/08/2018			Bond Future	1	1,100,000	0.00 Client	Sell
14:34:32	R209	On 02/08/2018			Bond Future	1	13,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:49:20	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:49:20	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
16:55:20	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
16:55:20	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Sell
16:55:20	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
16:55:20	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
16:55:20	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:07:47	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:07:47	R209	On 02/08/2018			Bond Future	1	4,600,000	0.00 Member	Sell
17:15:26	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Sell
17:15:26	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
17:15:26	R209	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
17:20:14	R209	On 02/08/2018			Bond Future	1	4,600,000	0.00 Client	Sell
17:20:14	R209	On 02/08/2018			Bond Future	1	4,600,000	0.00 Member	Buy
Total for R209 Bond Future						25	120,800,000	0.00	
11:19:53	R214	On 02/08/2018			Bond Future	1	6,100,000	0.00 Member	Buy
11:19:53	R214	On 02/08/2018			Bond Future	1	26,300,000	0.00 Member	Sell
11:52:29	R214	On 02/08/2018			Bond Future	1	11,400,000	0.00 Member	Sell
11:52:29	R214	On 02/08/2018			Bond Future	1	11,400,000	0.00 Client	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	6,100,000	0.00 Client	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Sell
11:52:29	R214	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
11:52:29	R214	On 02/08/2018			Bond Future	1	3,700,000	0.00 Client	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	3,700,000	0.00 Member	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	11,400,000	0.00 Member	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
11:52:29	R214	On 02/08/2018			Bond Future	1	6,100,000	0.00 Member	Sell
Total for R214 Bond Future						13	105,200,000	0.00	
Grand Total for all Instruments						65	877,200,000	0.00	