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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/07/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:27:16	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Buy
17:27:16	I2025	On 02/08/2018		Bond Future	1	7,500,000	0.00 Member	Sell
17:38:12	I2025	On 02/08/2018		Bond Future	1	3,300,000	0.00 Member	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	600,000	0.00 Member	Sell
17:38:12	I2025	On 02/08/2018		Bond Future	1	3,300,000	0.00 Client	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	600,000	0.00 Client	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	200,000	0.00 Client	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	200,000	0.00 Member	Sell
17:38:12	I2025	On 02/08/2018		Bond Future	1	3,300,000	0.00 Client	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Member	Sell
17:38:12	I2025	On 02/08/2018		Bond Future	1	3,300,000	0.00 Member	Sell
17:38:12	I2025	On 02/08/2018		Bond Future	1	100,000	0.00 Client	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	3,300,000	0.00 Member	Sell
17:38:12	I2025	On 02/08/2018		Bond Future	1	3,300,000	0.00 Member	Buy
17:38:12	I2025	On 02/08/2018		Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2025 Bond Future						16	30,000,000	0.00	
17:27:16	I2033	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Buy
17:27:16	I2033	On 02/08/2018			Bond Future	1	129,300,000	0.00 Member	Sell
17:39:14	I2033	On 02/08/2018			Bond Future	1	97,800,000	0.00 Member	Sell
17:39:14	I2033	On 02/08/2018			Bond Future	1	97,800,000	0.00 Member	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	900,000	0.00 Client	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	97,800,000	0.00 Client	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
17:39:14	I2033	On 02/08/2018			Bond Future	1	13,900,000	0.00 Client	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	13,600,000	0.00 Member	Sell
17:39:14	I2033	On 02/08/2018			Bond Future	1	13,600,000	0.00 Client	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Sell
17:39:14	I2033	On 02/08/2018			Bond Future	1	13,600,000	0.00 Member	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
17:39:14	I2033	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
Total for I2033 Bond Future						16	517,200,000	0.00	
16:53:38	R209	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Buy
16:53:38	R209	On 02/08/2018			Bond Future	1	8,700,000	0.00 Member	Sell
16:55:04	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Client	Sell
16:55:04	R209	On 02/08/2018			Bond Future	1	7,000,000	0.00 Member	Buy
16:55:04	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:55:04	R209	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Sell
Total for R209 Bond Future						6	34,800,000	0.00	
16:42:18	R213	On 02/08/2018			Bond Future	1	21,700,000	0.00 Member	Buy
16:42:18	R213	On 02/08/2018			Bond Future	1	21,700,000	0.00 Member	Sell
16:44:04	R213	On 02/08/2018			Bond Future	1	21,700,000	0.00 Member	Buy
16:44:04	R213	On 02/08/2018			Bond Future	1	21,700,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				4	86,800,000		0.00
	Grand Total for all Instruments				42	668,800,000		0.00