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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:42:56	I2029	On 01/11/2018		Bond Future	1	72,800,000	0.00 Member	Sell
13:42:56	I2029	On 01/11/2018		Bond Future	1	26,200,000	0.00 Member	Buy
15:06:17	I2029	On 01/11/2018		Bond Future	1	46,600,000	0.00 Member	Sell
15:06:17	I2029	On 01/11/2018		Bond Future	1	46,600,000	0.00 Client	Buy
15:06:17	I2029	On 01/11/2018		Bond Future	1	46,600,000	0.00 Member	Buy
15:06:17	I2029	On 01/11/2018		Bond Future	1	26,200,000	0.00 Member	Sell
15:06:17	I2029	On 01/11/2018		Bond Future	1	26,200,000	0.00 Client	Buy
Total for I2029 Bond Future					7	291,200,000	0.00	
14:13:06	I2038	On 01/11/2018		Bond Future	1	7,900,000	0.00 Member	Sell
14:13:06	I2038	On 01/11/2018		Bond Future	1	7,900,000	0.00 Member	Buy
15:06:38	I2038	On 01/11/2018		Bond Future	1	7,900,000	0.00 Member	Sell
15:06:38	I2038	On 01/11/2018		Bond Future	1	7,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2038 Bond Future						4	31,600,000	0.00	
9:28:50	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Buy
9:28:50	R186	On 01/11/2018			Bond Future	1	47,700,000	0.00 Member	Sell
14:49:50	R186	On 01/11/2018			Bond Future	1	14,600,000	0.00 Client	Sell
14:49:50	R186	On 01/11/2018			Bond Future	1	14,600,000	0.00 Member	Buy
14:51:13	R186	On 01/11/2018			Bond Future	1	14,600,000	0.00 Member	Sell
14:51:13	R186	On 01/11/2018			Bond Future	1	14,600,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	5,900,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	5,900,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	10,900,000	0.00 Member	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	10,900,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	5,900,000	0.00 Member	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	24,400,000	0.00 Member	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	24,400,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	10,900,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	200,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	24,400,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Client	Buy
17:25:24	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:25:24	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Client	Buy
Total for R186 Bond Future						26	249,200,000	0.00	
11:14:39	R2030	On 01/11/2018			Bond Future	1	21,700,000	0.00 Member	Sell
11:14:39	R2030	On 01/11/2018			Bond Future	1	21,700,000	0.00 Member	Buy
14:19:03	R2030	On 01/11/2018			Bond Future	1	21,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:19:03	R2030	On 01/11/2018			Bond Future	1	21,700,000	0.00 Client	Buy
Total for R2030 Bond Future						4	86,800,000	0.00	
14:25:55	R209	On 01/11/2018			Bond Future	1	31,400,000	0.00 Member	Sell
14:25:55	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Buy
14:45:39	R209	On 01/11/2018			Bond Future	1	28,900,000	0.00 Member	Buy
14:45:39	R209	On 01/11/2018			Bond Future	1	28,900,000	0.00 Member	Sell
14:45:39	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
14:45:39	R209	On 01/11/2018			Bond Future	1	28,900,000	0.00 Client	Buy
14:45:39	R209	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Buy
Total for R209 Bond Future						7	125,600,000	0.00	
13:42:56	R210	On 01/11/2018			Bond Future	1	26,100,000	0.00 Member	Sell
13:42:56	R210	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Buy
15:05:46	R210	On 01/11/2018			Bond Future	1	16,700,000	0.00 Member	Buy
15:05:46	R210	On 01/11/2018			Bond Future	1	16,700,000	0.00 Member	Sell
15:05:46	R210	On 01/11/2018			Bond Future	1	16,700,000	0.00 Client	Buy
15:05:47	R210	On 01/11/2018			Bond Future	1	9,400,000	0.00 Client	Buy
15:05:47	R210	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Sell
Total for R210 Bond Future						7	104,400,000	0.00	
Grand Total for all Instruments						55	888,800,000	0.00	