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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:31:51	R186	On 01/11/2018		Bond Future	1	1,800,000	0.00 Member	Buy
9:31:51	R186	On 01/11/2018		Bond Future	1	28,400,000	0.00 Member	Sell
13:29:33	R186	On 01/11/2018		Bond Future	1	16,200,000	0.00 Member	Sell
13:29:33	R186	On 01/11/2018		Bond Future	1	16,200,000	0.00 Member	Buy
13:29:33	R186	On 01/11/2018		Bond Future	1	16,200,000	0.00 Client	Buy
13:29:33	R186	On 01/11/2018		Bond Future	1	1,500,000	0.00 Member	Buy
13:29:33	R186	On 01/11/2018		Bond Future	1	1,500,000	0.00 Member	Sell
13:29:33	R186	On 01/11/2018		Bond Future	1	1,800,000	0.00 Member	Sell
13:29:33	R186	On 01/11/2018		Bond Future	1	8,900,000	0.00 Client	Buy
13:29:33	R186	On 01/11/2018		Bond Future	1	8,900,000	0.00 Member	Sell
13:29:33	R186	On 01/11/2018		Bond Future	1	8,900,000	0.00 Member	Buy
13:29:33	R186	On 01/11/2018		Bond Future	1	1,800,000	0.00 Client	Buy
13:29:33	R186	On 01/11/2018		Bond Future	1	1,500,000	0.00 Client	Buy
16:00:26	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Client	Buy
16:00:26	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						15	118,600,000	0.00	
9:31:51	R2023	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
9:31:51	R2023	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	4,000,000	0.00	
13:13:22	R2035	On 07/02/2019			Bond Future	1	7,200,000	0.00 Member	Sell
13:13:22	R2035	On 07/02/2019			Bond Future	1	7,200,000	0.00 Client	Buy
15:30:19	R2035	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
15:30:19	R2035	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
16:21:54	R2035	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
16:21:54	R2035	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
Total for R2035 Bond Future						6	16,400,000	0.00	
10:22:31	R2037	On 07/02/2019			Bond Future	1	12,900,000	0.00 Member	Sell
10:22:31	R2037	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
10:31:39	R2037	On 07/02/2019			Bond Future	1	10,600,000	0.00 Member	Buy
10:31:39	R2037	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
10:31:39	R2037	On 07/02/2019			Bond Future	1	10,600,000	0.00 Member	Sell
10:31:39	R2037	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Buy
10:31:39	R2037	On 07/02/2019			Bond Future	1	10,600,000	0.00 Client	Buy
11:32:35	R2037	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
11:32:35	R2037	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
11:36:59	R2037	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
11:36:59	R2037	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Sell
Total for R2037 Bond Future						11	52,800,000	0.00	
15:30:19	R2048	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Sell
15:30:19	R2048	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Buy
16:21:41	R2048	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Buy
16:21:41	R2048	On 01/11/2018			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						4	2,400,000	0.00	
15:55:47	R209	On 01/11/2018			Bond Future	1	243,000,000	0.00 Member	Sell
15:55:52	R209	On 01/11/2018			Bond Future	1	243,000,000	0.00 Member	Buy
15:57:49	R209	On 01/11/2018			Bond Future	1	243,000,000	0.00 Member	Sell
15:57:49	R209	On 01/11/2018			Bond Future	1	243,000,000	0.00 Member	Buy
16:01:04	R209	On 01/11/2018			Bond Future	1	243,000,000	0.00 Member	Buy
16:01:04	R209	On 01/11/2018			Bond Future	1	243,000,000	0.00 Member	Sell
Total for R209 Bond Future						6	1,458,000,000	0.00	
Grand Total for all Instruments						44	1,652,200,000	0.00	