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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:50:26	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Buy
11:50:26	R186	On 03/05/2018		Bond Future	1	6,400,000	0.00 Member	Sell
12:55:05	R186	On 03/05/2018		Bond Future	1	3,100,000	0.00 Member	Buy
12:55:05	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Member	Sell
12:55:05	R186	On 03/05/2018		Bond Future	1	3,300,000	0.00 Client	Buy
12:55:05	R186	On 03/05/2018		Bond Future	1	3,100,000	0.00 Client	Buy
12:55:05	R186	On 03/05/2018		Bond Future	1	3,100,000	0.00 Member	Sell
14:30:14	R186	On 03/05/2018		Bond Future	1	150,000,000	0.00 Member	Sell
14:30:14	R186	On 03/05/2018		Bond Future	1	150,000,000	0.00 Member	Buy
14:35:37	R186	On 03/05/2018		Bond Future	1	5,000,000	0.00 Member	Buy
14:35:37	R186	On 03/05/2018		Bond Future	1	150,000,000	0.00 Member	Sell
16:09:00	R186	On 03/05/2018		Bond Future	1	108,000,000	0.00 Member	Sell
16:09:00	R186	On 03/05/2018		Bond Future	1	10,000,000	0.00 Client	Buy
16:09:00	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
16:09:00	R186	On 03/05/2018		Bond Future	1	17,000,000	0.00 Member	Sell
16:09:00	R186	On 03/05/2018		Bond Future	1	108,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:09:00	R186	On 03/05/2018			Bond Future	1	8,000,000	0.00 Client	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
16:09:00	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:09:00	R186	On 03/05/2018			Bond Future	1	17,000,000	0.00 Member	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	108,000,000	0.00 Member	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	17,000,000	0.00 Client	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	5,000,000	0.00 Client	Buy
16:09:00	R186	On 03/05/2018			Bond Future	1	8,000,000	0.00 Member	Sell
16:55:59	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:55:59	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:07:34	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Client	Sell
17:07:34	R186	On 03/05/2018			Bond Future	1	1,900,000	0.00 Member	Buy
Total for R186 Bond Future						32	933,200,000	0.00	
11:05:11	R2030	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Buy
11:05:11	R2030	On 03/05/2018			Bond Future	1	12,800,000	0.00 Member	Sell
11:08:20	R2030	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Sell
11:08:20	R2030	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Sell
11:08:20	R2030	On 03/05/2018			Bond Future	1	8,600,000	0.00 Member	Sell
11:08:20	R2030	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Buy
11:08:20	R2030	On 03/05/2018			Bond Future	1	8,600,000	0.00 Client	Buy
11:08:20	R2030	On 03/05/2018			Bond Future	1	2,100,000	0.00 Client	Buy
11:08:20	R2030	On 03/05/2018			Bond Future	1	8,600,000	0.00 Member	Buy
11:08:20	R2030	On 03/05/2018			Bond Future	1	2,100,000	0.00 Member	Buy
15:23:42	R2030	On 03/05/2018			Bond Future	1	8,300,000	0.00 Member	Sell
15:23:42	R2030	On 03/05/2018			Bond Future	1	42,000,000	0.00 Member	Buy
16:17:30	R2030	On 03/05/2018			Bond Future	1	19,700,000	0.00 Client	Sell
16:17:30	R2030	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Buy
16:17:30	R2030	On 03/05/2018			Bond Future	1	19,700,000	0.00 Member	Buy
16:17:30	R2030	On 03/05/2018			Bond Future	1	14,000,000	0.00 Client	Sell
16:17:30	R2030	On 03/05/2018			Bond Future	1	8,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:17:30	R2030	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Sell
16:17:30	R2030	On 03/05/2018			Bond Future	1	19,700,000	0.00 Member	Sell
16:17:30	R2030	On 03/05/2018			Bond Future	1	8,300,000	0.00 Member	Buy
Total for R2030 Bond Future						20	219,200,000	0.00	
15:23:42	R2048	On 03/05/2018			Bond Future	1	6,500,000	0.00 Member	Sell
15:23:42	R2048	On 03/05/2018			Bond Future	1	33,000,000	0.00 Member	Buy
16:26:45	R2048	On 03/05/2018			Bond Future	1	11,000,000	0.00 Member	Buy
16:26:45	R2048	On 03/05/2018			Bond Future	1	15,500,000	0.00 Member	Buy
16:26:45	R2048	On 03/05/2018			Bond Future	1	11,000,000	0.00 Member	Sell
16:26:45	R2048	On 03/05/2018			Bond Future	1	15,500,000	0.00 Member	Sell
16:26:45	R2048	On 03/05/2018			Bond Future	1	6,500,000	0.00 Client	Sell
16:26:45	R2048	On 03/05/2018			Bond Future	1	11,000,000	0.00 Client	Sell
16:26:45	R2048	On 03/05/2018			Bond Future	1	15,500,000	0.00 Client	Sell
16:26:45	R2048	On 03/05/2018			Bond Future	1	6,500,000	0.00 Member	Buy
Total for R2048 Bond Future						10	132,000,000	0.00	
17:22:38	R208	On 03/05/2018			Bond Future	1	18,200,000	0.00 Member	Buy
17:22:38	R208	On 03/05/2018			Bond Future	1	7,700,000	0.00 Member	Sell
17:24:40	R208	On 03/05/2018			Bond Future	1	10,500,000	0.00 Member	Sell
17:24:40	R208	On 03/05/2018			Bond Future	1	10,500,000	0.00 Client	Sell
17:24:40	R208	On 03/05/2018			Bond Future	1	7,700,000	0.00 Client	Sell
17:24:40	R208	On 03/05/2018			Bond Future	1	10,500,000	0.00 Member	Buy
17:24:40	R208	On 03/05/2018			Bond Future	1	7,700,000	0.00 Member	Buy
Total for R208 Bond Future						7	72,800,000	0.00	
14:36:01	R209	On 03/05/2018			Bond Future	1	17,000,000	0.00 Member	Buy
14:36:01	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Sell
14:48:06	R209	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Buy
14:48:06	R209	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Sell
14:48:06	R209	On 03/05/2018			Bond Future	1	14,700,000	0.00 Client	Sell
14:48:06	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:48:06	R209	On 03/05/2018			Bond Future	1	2,300,000	0.00 Member	Buy
14:50:12	R209	On 03/05/2018			Bond Future	1	34,000,000	0.00 Member	Sell
14:50:12	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Buy
14:51:50	R209	On 03/05/2018			Bond Future	1	29,400,000	0.00 Member	Buy
14:51:50	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
14:51:50	R209	On 03/05/2018			Bond Future	1	4,600,000	0.00 Client	Buy
14:51:50	R209	On 03/05/2018			Bond Future	1	29,400,000	0.00 Client	Buy
14:51:50	R209	On 03/05/2018			Bond Future	1	29,400,000	0.00 Member	Sell
15:23:42	R209	On 03/05/2018			Bond Future	1	17,100,000	0.00 Member	Buy
15:23:42	R209	On 03/05/2018			Bond Future	1	87,000,000	0.00 Member	Sell
16:22:47	R209	On 03/05/2018			Bond Future	1	29,000,000	0.00 Member	Buy
16:22:47	R209	On 03/05/2018			Bond Future	1	40,900,000	0.00 Member	Sell
16:22:47	R209	On 03/05/2018			Bond Future	1	40,900,000	0.00 Member	Buy
16:22:47	R209	On 03/05/2018			Bond Future	1	17,100,000	0.00 Member	Sell
16:22:47	R209	On 03/05/2018			Bond Future	1	40,900,000	0.00 Client	Buy
16:22:47	R209	On 03/05/2018			Bond Future	1	17,100,000	0.00 Client	Buy
16:22:47	R209	On 03/05/2018			Bond Future	1	29,000,000	0.00 Client	Buy
16:22:47	R209	On 03/05/2018			Bond Future	1	29,000,000	0.00 Member	Sell
17:16:51	R209	On 03/05/2018			Bond Future	1	36,400,000	0.00 Member	Sell
17:16:51	R209	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:23:38	R209	On 03/05/2018			Bond Future	1	33,500,000	0.00 Member	Buy
17:23:38	R209	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
17:23:38	R209	On 03/05/2018			Bond Future	1	33,500,000	0.00 Client	Buy
17:23:38	R209	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:23:38	R209	On 03/05/2018			Bond Future	1	33,500,000	0.00 Member	Sell
Total for R209 Bond Future						31	697,600,000	0.00	
Grand Total for all Instruments						100	2,054,800,000	0.00	