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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 16/03/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:25:10	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Buy
15:25:10	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
15:36:11	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
15:36:11	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
16:34:24	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Client	Buy
16:34:24	R186	On 03/05/2018		Bond Future	1	2,000,000	0.00 Member	Sell
16:34:49	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
16:34:49	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R186 Bond Future					8	12,000,000	0.00	
17:27:08	R209	On 03/05/2018		Bond Future	1	224,300,000	0.00 Member	Buy
17:27:08	R209	On 03/05/2018		Bond Future	1	6,700,000	0.00 Member	Sell
17:36:58	R209	On 03/05/2018		Bond Future	1	58,000,000	0.00 Member	Sell
17:36:58	R209	On 03/05/2018		Bond Future	1	14,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	13,600,000	0.00 Client	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	26,000,000	0.00 Client	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	6,700,000	0.00 Client	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	105,300,000	0.00 Member	Buy
17:36:58	R209	On 03/05/2018			Bond Future	1	14,700,000	0.00 Member	Buy
17:36:58	R209	On 03/05/2018			Bond Future	1	6,700,000	0.00 Member	Buy
17:36:58	R209	On 03/05/2018			Bond Future	1	14,700,000	0.00 Client	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	13,600,000	0.00 Member	Buy
17:36:58	R209	On 03/05/2018			Bond Future	1	105,300,000	0.00 Client	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	26,000,000	0.00 Member	Buy
17:36:58	R209	On 03/05/2018			Bond Future	1	26,000,000	0.00 Member	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	13,600,000	0.00 Member	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	105,300,000	0.00 Member	Sell
17:36:58	R209	On 03/05/2018			Bond Future	1	58,000,000	0.00 Member	Buy
17:36:58	R209	On 03/05/2018			Bond Future	1	58,000,000	0.00 Client	Sell
Total for R209 Bond Future						19	897,200,000	0.00	
17:27:08	R214	On 03/05/2018			Bond Future	1	39,600,000	0.00 Member	Buy
17:27:08	R214	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	10,700,000	0.00 Member	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	5,200,000	0.00 Member	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	19,200,000	0.00 Member	Buy
17:35:45	R214	On 03/05/2018			Bond Future	1	19,200,000	0.00 Member	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy
17:35:45	R214	On 03/05/2018			Bond Future	1	10,700,000	0.00 Client	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	19,200,000	0.00 Client	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	5,200,000	0.00 Client	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Sell
17:35:45	R214	On 03/05/2018			Bond Future	1	10,700,000	0.00 Member	Buy
17:35:45	R214	On 03/05/2018			Bond Future	1	5,200,000	0.00 Member	Buy
Total for R214 Bond Future						13	158,400,000	0.00	
Grand Total for all Instruments						40	1,067,600,000	0.00	