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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:04:29	R186	On 03/05/2018		Bond Future	1	3,200,000	0.00 Member	Buy
10:04:29	R186	On 03/05/2018		Bond Future	1	4,200,000	0.00 Member	Sell
11:15:46	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Buy
11:15:46	R186	On 03/05/2018		Bond Future	1	3,200,000	0.00 Client	Buy
11:15:46	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Client	Buy
11:15:46	R186	On 03/05/2018		Bond Future	1	3,200,000	0.00 Member	Sell
11:15:46	R186	On 03/05/2018		Bond Future	1	1,000,000	0.00 Member	Sell
13:24:57	R186	On 03/05/2018		Bond Future	1	1,200,000	0.00 Client	Sell
13:24:57	R186	On 03/05/2018		Bond Future	1	1,200,000	0.00 Client	Buy
16:00:40	R186	On 03/05/2018		Bond Future	1	2,300,000	0.00 Member	Sell
16:00:40	R186	On 03/05/2018		Bond Future	1	2,300,000	0.00 Member	Buy
17:11:50	R186	On 03/05/2018		Bond Future	1	4,600,000	0.00 Member	Buy
17:11:50	R186	On 03/05/2018		Bond Future	1	4,600,000	0.00 Member	Sell
17:27:09	R186	On 03/05/2018		Bond Future	1	2,300,000	0.00 Client	Buy
17:27:09	R186	On 03/05/2018		Bond Future	1	2,300,000	0.00 Member	Sell
17:28:55	R186	On 03/05/2018		Bond Future	1	4,600,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:28:55	R186	On 03/05/2018			Bond Future	1	4,600,000	0.00 Member	Sell
Total for R186 Bond Future						17	46,800,000	0.00	
9:58:12	R2035	On 03/05/2018			Bond Future	1	250,000,000	0.00 Client	Buy
9:58:12	R2035	On 03/05/2018			Bond Future	1	250,000,000	0.00 Member	Sell
10:11:16	R2035	On 03/05/2018			Bond Future	1	256,500,000	0.00 Member	Sell
10:11:16	R2035	On 03/05/2018			Bond Future	1	256,500,000	0.00 Client	Buy
11:50:19	R2035	On 03/05/2018			Bond Future	1	150,000,000	0.00 Member	Buy
11:50:19	R2035	On 03/05/2018			Bond Future	1	266,000,000	0.00 Member	Sell
12:13:33	R2035	On 03/05/2018			Bond Future	1	116,000,000	0.00 Member	Sell
12:13:33	R2035	On 03/05/2018			Bond Future	1	116,000,000	0.00 Client	Buy
12:13:33	R2035	On 03/05/2018			Bond Future	1	116,000,000	0.00 Member	Buy
12:13:33	R2035	On 03/05/2018			Bond Future	1	150,000,000	0.00 Member	Sell
12:13:33	R2035	On 03/05/2018			Bond Future	1	150,000,000	0.00 Client	Buy
Total for R2035 Bond Future						11	2,077,000,000	0.00	
14:27:13	R2048	On 03/05/2018			Bond Future	1	4,500,000	0.00 Member	Buy
14:27:13	R2048	On 03/05/2018			Bond Future	1	4,500,000	0.00 Client	Sell
Total for R2048 Bond Future						2	9,000,000	0.00	
10:21:05	R209	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
10:21:05	R209	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
12:38:15	R209	On 03/05/2018			Bond Future	1	14,900,000	0.00 Member	Buy
12:38:15	R209	On 03/05/2018			Bond Future	1	14,900,000	0.00 Member	Sell
15:25:05	R209	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
15:25:05	R209	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
17:03:10	R209	On 03/05/2018			Bond Future	1	5,800,000	0.00 Member	Buy
17:03:10	R209	On 03/05/2018			Bond Future	1	7,500,000	0.00 Client	Sell
17:03:10	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:03:10	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Client	Sell
17:03:10	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Client	Sell
17:03:10	R209	On 03/05/2018			Bond Future	1	7,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:03:10	R209	On 03/05/2018			Bond Future	1	5,800,000	0.00 Client	Sell
17:03:10	R209	On 03/05/2018			Bond Future	1	300,000	0.00 Member	Buy
Total for R209 Bond Future						14	65,600,000	0.00	
9:10:47	R214	On 03/05/2018			Bond Future	1	6,900,000	0.00 Member	Buy
9:10:47	R214	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Sell
15:25:32	R214	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Buy
15:25:32	R214	On 03/05/2018			Bond Future	1	2,500,000	0.00 Member	Sell
15:25:32	R214	On 03/05/2018			Bond Future	1	4,400,000	0.00 Client	Sell
15:25:32	R214	On 03/05/2018			Bond Future	1	4,400,000	0.00 Member	Buy
15:25:32	R214	On 03/05/2018			Bond Future	1	2,500,000	0.00 Client	Sell
Total for R214 Bond Future						7	27,600,000	0.00	
Grand Total for all Instruments						51	2,226,000,000	0.00	