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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:01:35	R186	On 02/08/2018		Bond Future	1	11,000,000	0.00 Member	Buy
8:01:35	R186	On 02/08/2018		Bond Future	1	22,000,000	0.00 Member	Sell
10:03:44	R186	On 02/08/2018		Bond Future	1	400,000	0.00 Member	Buy
10:03:44	R186	On 02/08/2018		Bond Future	1	1,300,000	0.00 Member	Sell
10:58:58	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Client	Buy
10:58:58	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Member	Buy
10:58:58	R186	On 02/08/2018		Bond Future	1	400,000	0.00 Member	Sell
10:58:58	R186	On 02/08/2018		Bond Future	1	400,000	0.00 Client	Buy
10:58:58	R186	On 02/08/2018		Bond Future	1	900,000	0.00 Member	Sell
17:27:07	R186	On 02/08/2018		Bond Future	1	11,000,000	0.00 Client	Buy
17:27:07	R186	On 02/08/2018		Bond Future	1	10,000,000	0.00 Member	Sell
17:27:07	R186	On 02/08/2018		Bond Future	1	11,000,000	0.00 Member	Sell
17:27:07	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Buy
17:27:07	R186	On 02/08/2018		Bond Future	1	10,000,000	0.00 Member	Buy
17:27:07	R186	On 02/08/2018		Bond Future	1	10,000,000	0.00 Client	Buy
17:27:07	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:27:07	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:32:02	R186	On 02/08/2018			Bond Future	1	138,900,000	0.00 Member	Buy
17:32:02	R186	On 02/08/2018			Bond Future	1	41,100,000	0.00 Member	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	41,100,000	0.00 Client	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	81,000,000	0.00 Member	Buy
17:40:13	R186	On 02/08/2018			Bond Future	1	81,000,000	0.00 Member	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Buy
17:40:13	R186	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	41,100,000	0.00 Member	Buy
17:40:13	R186	On 02/08/2018			Bond Future	1	8,200,000	0.00 Client	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Buy
17:40:13	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Buy
17:40:13	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Member	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	81,000,000	0.00 Client	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	5,100,000	0.00 Client	Sell
17:40:13	R186	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Sell
Total for R186 Bond Future						33	648,800,000	0.00	
11:52:27	R2023	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
11:53:07	R2023	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
11:55:41	R2023	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
11:55:41	R2023	On 02/08/2018			Bond Future	1	25,000,000	0.00 Client	Buy
Total for R2023 Bond Future						4	100,000,000	0.00	
17:17:13	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:17:13	R209	On 02/08/2018			Bond Future	1	68,000,000	0.00 Member	Buy
17:17:13	R209	On 02/08/2018			Bond Future	1	5,000,000	0.00 Client	Sell
17:17:13	R209	On 02/08/2018			Bond Future	1	68,000,000	0.00 Client	Sell
Total for R209 Bond Future						4	146,000,000	0.00	
12:35:00	R212	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:35:00	R212	On 02/08/2018			Bond Future	1	30,200,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	13,900,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,300,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	13,900,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,500,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,300,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,500,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	6,400,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	100,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
14:03:42	R212	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	6,400,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,200,000	0.00 Client	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	6,400,000	0.00 Member	Sell
14:03:42	R212	On 02/08/2018			Bond Future	1	1,200,000	0.00 Member	Sell
Total for R212 Bond Future						31	120,800,000	0.00	
Grand Total for all Instruments						72	1,015,600,000	0.00	