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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:30:40	R186	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Buy
12:30:40	R186	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Sell
13:06:13	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Buy
13:06:13	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Sell
15:05:01	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Client	Sell
15:05:01	R186	On 02/08/2018		Bond Future	1	1,000,000	0.00 Member	Buy
15:44:36	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Member	Sell
15:44:36	R186	On 02/08/2018		Bond Future	1	100,000,000	0.00 Member	Buy
16:15:23	R186	On 02/08/2018		Bond Future	1	93,600,000	0.00 Client	Sell
16:15:23	R186	On 02/08/2018		Bond Future	1	93,600,000	0.00 Member	Buy
16:15:23	R186	On 02/08/2018		Bond Future	1	93,600,000	0.00 Member	Sell
16:15:24	R186	On 02/08/2018		Bond Future	1	3,700,000	0.00 Member	Sell
16:15:24	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Member	Buy
16:15:24	R186	On 02/08/2018		Bond Future	1	3,700,000	0.00 Member	Buy
16:15:24	R186	On 02/08/2018		Bond Future	1	3,700,000	0.00 Client	Sell
16:15:24	R186	On 02/08/2018		Bond Future	1	2,700,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R186 Bond Future						16	604,000,000	0.00	
17:22:51	R2037	On 02/08/2018			Bond Future	1	8,600,000	0.00 Member	Buy
17:22:51	R2037	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Sell
17:25:29	R2037	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Sell
17:25:29	R2037	On 02/08/2018			Bond Future	1	5,500,000	0.00 Member	Buy
17:25:29	R2037	On 02/08/2018			Bond Future	1	3,100,000	0.00 Member	Buy
17:25:29	R2037	On 02/08/2018			Bond Future	1	3,100,000	0.00 Client	Sell
17:25:29	R2037	On 02/08/2018			Bond Future	1	5,500,000	0.00 Client	Sell
Total for R2037 Bond Future						7	34,400,000	0.00	
17:57:43	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Buy
17:57:43	R2040	On 02/08/2018			Bond Future	1	237,000,000	0.00 Member	Sell
Total for R2040 Bond Future						2	474,000,000	0.00	
11:37:13	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
11:37:13	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
13:24:06	R2044	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
13:24:06	R2044	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Sell
13:50:13	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
13:50:13	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
15:57:22	R2044	On 02/08/2018			Bond Future	1	2,100,000	0.00 Member	Buy
15:57:22	R2044	On 02/08/2018			Bond Future	1	2,100,000	0.00 Client	Sell
16:04:24	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
16:04:24	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
16:17:27	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
16:17:27	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
16:57:17	R2044	On 02/08/2018			Bond Future	1	4,700,000	0.00 Member	Sell
16:57:17	R2044	On 02/08/2018			Bond Future	1	4,700,000	0.00 Member	Buy
17:00:18	R2044	On 02/08/2018			Bond Future	1	4,700,000	0.00 Member	Buy
17:00:18	R2044	On 02/08/2018			Bond Future	1	4,700,000	0.00 Client	Sell
17:22:51	R2044	On 02/08/2018			Bond Future	1	6,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:22:51	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:26:52	R2044	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Buy
17:26:52	R2044	On 02/08/2018			Bond Future	1	2,300,000	0.00 Member	Sell
17:26:52	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Sell
17:26:52	R2044	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:26:52	R2044	On 02/08/2018			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2044 Bond Future						23	54,800,000	0.00	
9:59:26	R2048	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
10:00:32	R2048	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Buy
11:06:46	R2048	On 02/08/2018			Bond Future	1	1,700,000	0.00 Member	Sell
11:06:46	R2048	On 02/08/2018			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R2048 Bond Future						4	6,800,000	0.00	
11:37:13	R207	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
11:37:13	R207	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
13:51:04	R207	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
13:51:04	R207	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Sell
Total for R207 Bond Future						4	800,000	0.00	
13:06:13	R208	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
13:06:13	R208	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:05:13	R208	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Sell
15:05:13	R208	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
Total for R208 Bond Future						4	10,400,000	0.00	
9:13:55	R209	On 02/08/2018			Bond Future	1	10,500,000	0.00 Member	Buy
9:13:55	R209	On 02/08/2018			Bond Future	1	10,500,000	0.00 Member	Sell
10:51:49	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Sell
10:51:49	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Buy
10:51:49	R209	On 02/08/2018			Bond Future	1	8,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:51:49	R209	On 02/08/2018			Bond Future	1	8,500,000	0.00 Client	Sell
14:34:54	R209	On 02/08/2018			Bond Future	1	20,000,000	0.00 Member	Buy
14:34:54	R209	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Sell
14:39:14	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:39:14	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Member	Buy
14:39:14	R209	On 02/08/2018			Bond Future	1	1,400,000	0.00 Client	Sell
14:40:39	R209	On 02/08/2018			Bond Future	1	18,600,000	0.00 Client	Sell
14:40:39	R209	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Buy
17:38:24	R209	On 02/08/2018			Bond Future	1	12,000,000	0.00 Member	Buy
17:38:24	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:45:46	R209	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Sell
17:45:46	R209	On 02/08/2018			Bond Future	1	11,300,000	0.00 Client	Sell
17:45:46	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Sell
17:45:46	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:45:46	R209	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
Total for R209 Bond Future						20	170,000,000	0.00	
16:57:17	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:57:17	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:00:50	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Member	Buy
17:00:50	R213	On 02/08/2018			Bond Future	1	2,400,000	0.00 Client	Sell
Total for R213 Bond Future						4	9,600,000	0.00	
Grand Total for all Instruments						84	1,364,800,000	0.00	