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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:30:07	I2033	On 02/08/2018		Bond Future	1	200,000	0.00 Member	Buy
14:30:07	I2033	On 02/08/2018		Bond Future	1	200,000	0.00 Member	Sell
14:56:01	I2033	On 02/08/2018		Bond Future	1	200,000	0.00 Member	Sell
14:56:01	I2033	On 02/08/2018		Bond Future	1	200,000	0.00 Client	Buy
Total for I2033 Bond Future					4	800,000	0.00	
13:14:21	I2038	On 01/11/2018		Bond Future	1	28,000,000	0.00 Member	Sell
13:14:21	I2038	On 01/11/2018		Bond Future	1	8,000,000	0.00 Member	Buy
13:47:36	I2038	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Sell
13:47:36	I2038	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Buy
13:52:06	I2038	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Buy
13:52:06	I2038	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Buy
13:52:06	I2038	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Sell
13:52:06	I2038	On 02/08/2018		Bond Future	1	3,500,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:55:02	I2038	On 02/08/2018			Bond Future	1	3,500,000	0.00 Member	Sell
13:55:02	I2038	On 02/08/2018			Bond Future	1	3,500,000	0.00 Client	Buy
15:24:11	I2038	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Buy
15:24:11	I2038	On 01/11/2018			Bond Future	1	8,000,000	0.00 Member	Sell
15:24:11	I2038	On 01/11/2018			Bond Future	1	8,000,000	0.00 Client	Buy
15:24:11	I2038	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Sell
15:24:11	I2038	On 01/11/2018			Bond Future	1	15,000,000	0.00 Client	Buy
15:24:11	I2038	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:24:11	I2038	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
15:24:11	I2038	On 01/11/2018			Bond Future	1	15,000,000	0.00 Member	Buy
Total for I2038 Bond Future						18	140,000,000	0.00	
13:14:21	I2046	On 01/11/2018			Bond Future	1	14,000,000	0.00 Member	Sell
13:14:21	I2046	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Buy
15:23:30	I2046	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:23:30	I2046	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Buy
15:23:30	I2046	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
15:23:31	I2046	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Sell
15:23:31	I2046	On 01/11/2018			Bond Future	1	9,000,000	0.00 Client	Buy
Total for I2046 Bond Future						7	56,000,000	0.00	
13:14:21	I2050	On 01/11/2018			Bond Future	1	13,500,000	0.00 Member	Sell
13:14:21	I2050	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Buy
15:24:49	I2050	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
15:24:49	I2050	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
15:24:49	I2050	On 01/11/2018			Bond Future	1	8,500,000	0.00 Client	Buy
15:24:49	I2050	On 01/11/2018			Bond Future	1	8,500,000	0.00 Member	Sell
15:24:49	I2050	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Buy
Total for I2050 Bond Future						7	54,000,000	0.00	
11:24:57	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:24:57	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:27:00	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:27:00	R186	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Sell
14:30:59	R186	On 02/08/2018			Bond Future	1	597,000,000	0.00 Member	Sell
14:32:10	R186	On 02/08/2018			Bond Future	1	597,000,000	0.00 Member	Buy
Total for R186 Bond Future						6	1,198,000,000	0.00	
10:51:49	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Sell
10:51:49	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
15:39:44	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Client	Sell
15:39:44	R2023	On 02/08/2018			Bond Future	1	11,300,000	0.00 Member	Buy
Total for R2023 Bond Future						4	45,200,000	0.00	
11:18:11	R2032	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Buy
11:18:11	R2032	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Sell
13:53:36	R2032	On 02/08/2018			Bond Future	1	11,000,000	0.00 Member	Sell
13:53:36	R2032	On 02/08/2018			Bond Future	1	11,000,000	0.00 Client	Buy
Total for R2032 Bond Future						4	44,000,000	0.00	
16:46:42	R2037	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Buy
16:46:42	R2037	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Sell
16:50:51	R2037	On 02/08/2018			Bond Future	1	18,600,000	0.00 Member	Sell
16:50:51	R2037	On 02/08/2018			Bond Future	1	18,600,000	0.00 Client	Buy
Total for R2037 Bond Future						4	74,400,000	0.00	
10:47:12	R2044	On 02/08/2018			Bond Future	1	4,900,000	0.00 Member	Buy
10:47:12	R2044	On 02/08/2018			Bond Future	1	4,900,000	0.00 Member	Sell
11:24:57	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
11:24:57	R2044	On 02/08/2018			Bond Future	1	900,000	0.00 Member	Sell
14:28:00	R2044	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
14:28:00	R2044	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
14:28:00	R2044	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:28:00	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
14:28:00	R2044	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
15:39:10	R2044	On 02/08/2018			Bond Future	1	4,900,000	0.00 Member	Sell
15:39:10	R2044	On 02/08/2018			Bond Future	1	4,900,000	0.00 Client	Buy
16:35:12	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:35:12	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
16:45:56	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Member	Sell
16:45:56	R2044	On 02/08/2018			Bond Future	1	1,900,000	0.00 Client	Buy
Total for R2044 Bond Future						15	30,800,000	0.00	
14:30:59	R2048	On 02/08/2018			Bond Future	1	700,000,000	0.00 Member	Buy
14:31:34	R2048	On 02/08/2018			Bond Future	1	700,000,000	0.00 Member	Sell
Total for R2048 Bond Future						2	1,400,000,000	0.00	
11:24:57	R207	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Sell
11:24:57	R207	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
16:14:27	R207	On 02/08/2018			Bond Future	1	300,000	0.00 Client	Sell
16:14:27	R207	On 02/08/2018			Bond Future	1	300,000	0.00 Member	Buy
16:35:12	R207	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
16:35:12	R207	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
16:46:21	R207	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
16:46:21	R207	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Sell
Total for R207 Bond Future						8	11,600,000	0.00	
17:22:44	R209	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Sell
17:22:44	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
17:31:04	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Buy
17:31:04	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Client	Buy
17:31:04	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Client	Buy
17:31:04	R209	On 02/08/2018			Bond Future	1	9,300,000	0.00 Member	Sell
17:31:04	R209	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R209 Bond Future				7	40,000,000		0.00
	Grand Total for all Instruments				86	3,094,800,000		0.00