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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:02:14	R186	On 01/11/2018		Bond Future	1	3,600,000	0.00 Member	Buy
12:02:14	R186	On 01/11/2018		Bond Future	1	11,900,000	0.00 Member	Sell
13:41:07	R186	On 01/11/2018		Bond Future	1	200,000	0.00 Client	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	6,700,000	0.00 Client	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	1,400,000	0.00 Member	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	3,600,000	0.00 Member	Sell
13:41:07	R186	On 01/11/2018		Bond Future	1	1,400,000	0.00 Client	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	200,000	0.00 Member	Sell
13:41:07	R186	On 01/11/2018		Bond Future	1	6,700,000	0.00 Member	Sell
13:41:07	R186	On 01/11/2018		Bond Future	1	3,600,000	0.00 Client	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	200,000	0.00 Member	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	6,700,000	0.00 Member	Buy
13:41:07	R186	On 01/11/2018		Bond Future	1	1,400,000	0.00 Member	Sell
14:10:07	R186	On 01/11/2018		Bond Future	1	12,700,000	0.00 Member	Buy
14:10:07	R186	On 01/11/2018		Bond Future	1	12,700,000	0.00 Member	Sell
14:28:11	R186	On 01/11/2018		Bond Future	1	12,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:28:11	R186	On 01/11/2018			Bond Future	1	12,700,000	0.00 Member	Sell
Total for R186 Bond Future						17	98,400,000	0.00	
10:35:51	R208	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
10:35:51	R208	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
14:09:38	R208	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
14:09:38	R208	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Sell
Total for R208 Bond Future						4	20,000,000	0.00	
9:11:25	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
9:11:25	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
9:11:25	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
12:02:14	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
13:13:10	R209	On 01/11/2018			Bond Future	1	25,000,000	0.00 Member	Sell
13:13:10	R209	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
13:19:13	R209	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
13:19:13	R209	On 01/11/2018			Bond Future	1	23,300,000	0.00 Member	Sell
13:19:13	R209	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Buy
13:19:13	R209	On 01/11/2018			Bond Future	1	23,300,000	0.00 Member	Buy
13:19:13	R209	On 01/11/2018			Bond Future	1	23,300,000	0.00 Client	Buy
16:58:34	R209	On 01/11/2018			Bond Future	1	103,000,000	0.00 Member	Sell
16:58:34	R209	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Buy
17:06:53	R209	On 01/11/2018			Bond Future	1	9,000,000	0.00 Member	Sell
17:06:53	R209	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Buy
17:09:28	R209	On 01/11/2018			Bond Future	1	13,700,000	0.00 Member	Sell
17:09:28	R209	On 01/11/2018			Bond Future	1	13,700,000	0.00 Member	Buy
17:09:28	R209	On 01/11/2018			Bond Future	1	13,700,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	4,100,000	0.00 Member	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	76,100,000	0.00 Member	Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	76,100,000	0.00 Member	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	76,100,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	4,500,000	0.00 Member	Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	4,100,000	0.00 Client	Buy
17:09:29	R209	On 01/11/2018			Bond Future	1	4,100,000	0.00 Member	Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:09:29	R209	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
17:15:59	R209	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Buy
17:15:59	R209	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Sell
17:15:59	R209	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Sell
17:15:59	R209	On 01/11/2018			Bond Future	1	600,000	0.00 Client	Buy
17:15:59	R209	On 01/11/2018			Bond Future	1	8,400,000	0.00 Client	Buy
Total for R209 Bond Future						43	550,000,000	0.00	
Grand Total for all Instruments						64	668,400,000	0.00	