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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:43:48	R186	On 01/11/2018		Bond Future	1	3,400,000	0.00 Member	Buy
8:43:48	R186	On 01/11/2018		Bond Future	1	175,500,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018		Bond Future	1	8,200,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	5,600,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	46,600,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	8,200,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018		Bond Future	1	6,900,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018		Bond Future	1	5,600,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	93,800,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	8,500,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	8,500,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018		Bond Future	1	8,500,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	6,900,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	2,500,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018		Bond Future	1	6,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:22:58	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Client	Buy
9:22:58	R186	On 01/11/2018			Bond Future	1	93,800,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018			Bond Future	1	93,800,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018			Bond Future	1	46,600,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018			Bond Future	1	3,400,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018			Bond Future	1	8,200,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018			Bond Future	1	46,600,000	0.00 Member	Buy
9:22:58	R186	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
9:22:58	R186	On 01/11/2018			Bond Future	1	5,600,000	0.00 Member	Sell
10:23:04	R186	On 01/11/2018			Bond Future	1	100,000	0.00 Client	Sell
10:23:04	R186	On 01/11/2018			Bond Future	1	100,000	0.00 Member	Buy
15:02:15	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Sell
15:02:15	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
15:22:09	R186	On 01/11/2018			Bond Future	1	157,000,000	0.00 Member	Buy
15:22:09	R186	On 01/11/2018			Bond Future	1	200,000,000	0.00 Member	Sell
15:24:17	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Client	Sell
15:24:17	R186	On 01/11/2018			Bond Future	1	700,000	0.00 Member	Buy
15:39:41	R186	On 01/11/2018			Bond Future	1	400,000	0.00 Client	Buy
15:39:41	R186	On 01/11/2018			Bond Future	1	157,000,000	0.00 Client	Buy
15:39:41	R186	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Sell
15:39:41	R186	On 01/11/2018			Bond Future	1	42,600,000	0.00 Member	Sell
15:39:41	R186	On 01/11/2018			Bond Future	1	157,000,000	0.00 Member	Sell
15:39:41	R186	On 01/11/2018			Bond Future	1	400,000	0.00 Member	Buy
15:39:41	R186	On 01/11/2018			Bond Future	1	42,600,000	0.00 Member	Buy
15:39:41	R186	On 01/11/2018			Bond Future	1	42,600,000	0.00 Client	Buy
16:25:25	R186	On 01/11/2018			Bond Future	1	12,200,000	0.00 Member	Sell
16:25:25	R186	On 01/11/2018			Bond Future	1	38,600,000	0.00 Client	Buy
16:28:22	R186	On 01/11/2018			Bond Future	1	19,300,000	0.00 Client	Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Member	Buy
16:28:22	R186	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Buy
16:28:22	R186	On 01/11/2018			Bond Future	1	12,200,000	0.00 Member	Buy
16:28:22	R186	On 01/11/2018			Bond Future	1	1,900,000	0.00 Member	Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	19,300,000	0.00 Member	Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Member	Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	12,200,000	0.00 Client	Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	5,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	1,900,000	0.00 Client	Sell
16:28:22	R186	On 01/11/2018			Bond Future	1	19,300,000	0.00 Member	Buy
Total for R186 Bond Future						54	1,659,400,000	0.00	
10:59:24	R2023	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
10:59:24	R2023	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	4,000,000	0.00	
10:53:32	R2030	On 01/11/2018	9.60	Call	Bond Future	1	5,000,000	0.00 Client	Sell
10:53:32	R2030	On 01/11/2018	9.60	Call	Bond Future	1	5,000,000	0.00 Client	Buy
10:53:32	R2030	On 01/11/2018	8.90	Call	Bond Future	1	5,000,000	0.00 Client	Sell
10:53:32	R2030	On 01/11/2018	8.90	Call	Bond Future	1	5,000,000	0.00 Client	Buy
10:53:32	R2030	On 07/02/2019	8.90	Call	Bond Future	1	5,000,000	0.00 Client	Sell
10:53:32	R2030	On 07/02/2019	8.90	Call	Bond Future	1	5,000,000	0.00 Client	Buy
10:53:32	R2030	On 07/02/2019	9.60	Call	Bond Future	1	5,000,000	0.00 Client	Sell
10:53:32	R2030	On 07/02/2019	9.60	Call	Bond Future	1	5,000,000	0.00 Client	Buy
11:12:59	R2030	On 01/11/2018	9.60	Call	Bond Future	1	10,000,000	0.00 Client	Buy
11:12:59	R2030	On 01/11/2018	9.60	Call	Bond Future	1	10,000,000	0.00 Client	Sell
11:12:59	R2030	On 01/11/2018	8.90	Call	Bond Future	1	10,000,000	0.00 Client	Buy
11:12:59	R2030	On 01/11/2018	8.90	Call	Bond Future	1	10,000,000	0.00 Client	Sell
Total for R2030 Bond Future						12	80,000,000	0.00	
16:12:18	R2035	On 01/11/2018			Bond Future	1	26,600,000	0.00 Client	Buy
16:12:18	R2035	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	15,300,000	0.00 Member	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	7,600,000	0.00 Member	Buy
16:15:43	R2035	On 01/11/2018			Bond Future	1	900,000	0.00 Member	Buy
16:15:43	R2035	On 01/11/2018			Bond Future	1	15,300,000	0.00 Member	Buy
16:15:43	R2035	On 01/11/2018			Bond Future	1	7,600,000	0.00 Client	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	2,800,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	2,800,000	0.00 Client	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	15,300,000	0.00 Client	Sell
16:15:43	R2035	On 01/11/2018			Bond Future	1	900,000	0.00 Client	Sell
Total for R2035 Bond Future						13	106,400,000	0.00	
16:16:51	R2037	On 01/11/2018			Bond Future	1	2,700,000	0.00 Client	Buy
16:16:51	R2037	On 01/11/2018			Bond Future	1	2,700,000	0.00 Client	Sell
Total for R2037 Bond Future						2	5,400,000	0.00	
16:09:09	R2040	On 01/11/2018			Bond Future	1	22,500,000	0.00 Client	Buy
16:09:09	R2040	On 01/11/2018			Bond Future	1	7,100,000	0.00 Member	Sell
16:10:44	R2040	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:10:44	R2040	On 01/11/2018			Bond Future	1	14,400,000	0.00 Member	Sell
16:10:44	R2040	On 01/11/2018			Bond Future	1	7,100,000	0.00 Member	Buy
16:10:44	R2040	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
16:10:44	R2040	On 01/11/2018			Bond Future	1	7,100,000	0.00 Client	Sell
16:10:44	R2040	On 01/11/2018			Bond Future	1	14,400,000	0.00 Client	Sell
16:10:44	R2040	On 01/11/2018			Bond Future	1	14,400,000	0.00 Member	Buy
16:10:44	R2040	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
Total for R2040 Bond Future						10	90,000,000	0.00	
15:42:06	R2044	On 01/11/2018			Bond Future	1	112,000,000	0.00 Member	Sell
15:42:06	R2044	On 01/11/2018			Bond Future	1	112,000,000	0.00 Member	Buy
15:43:36	R2044	On 01/11/2018			Bond Future	1	112,000,000	0.00 Member	Buy
15:43:36	R2044	On 01/11/2018			Bond Future	1	112,000,000	0.00 Client	Sell
16:00:46	R2044	On 01/11/2018			Bond Future	1	21,000,000	0.00 Client	Buy
16:00:46	R2044	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
16:02:52	R2044	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	10,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	10,700,000	0.00 Member	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Buy
16:02:52	R2044	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	7,000,000	0.00 Member	Buy
16:02:52	R2044	On 01/11/2018			Bond Future	1	7,000,000	0.00 Client	Sell
16:02:52	R2044	On 01/11/2018			Bond Future	1	10,700,000	0.00 Client	Sell
Total for R2044 Bond Future						17	532,000,000	0.00	
15:42:06	R2048	On 01/11/2018			Bond Future	1	20,600,000	0.00 Member	Sell
15:42:06	R2048	On 01/11/2018			Bond Future	1	20,600,000	0.00 Member	Buy
15:43:48	R2048	On 01/11/2018			Bond Future	1	20,600,000	0.00 Member	Buy
15:43:48	R2048	On 01/11/2018			Bond Future	1	20,600,000	0.00 Client	Sell
15:51:27	R2048	On 01/11/2018			Bond Future	1	20,600,000	0.00 Client	Buy
15:51:27	R2048	On 01/11/2018			Bond Future	1	6,900,000	0.00 Member	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	10,400,000	0.00 Client	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Buy
15:55:47	R2048	On 01/11/2018			Bond Future	1	6,900,000	0.00 Member	Buy
15:55:47	R2048	On 01/11/2018			Bond Future	1	6,900,000	0.00 Client	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	2,500,000	0.00 Client	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	10,400,000	0.00 Member	Buy
15:55:47	R2048	On 01/11/2018			Bond Future	1	10,400,000	0.00 Member	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
15:55:47	R2048	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
Total for R2048 Bond Future						17	164,800,000	0.00	
11:19:59	R207	On 01/11/2018			Bond Future	1	109,500,000	0.00 Member	Sell
11:19:59	R207	On 01/11/2018			Bond Future	1	104,700,000	0.00 Member	Buy
11:23:49	R207	On 01/11/2018			Bond Future	1	4,800,000	0.00 Member	Sell
11:23:49	R207	On 01/11/2018			Bond Future	1	4,800,000	0.00 Member	Buy
11:23:49	R207	On 01/11/2018			Bond Future	1	4,800,000	0.00 Client	Buy
11:23:49	R207	On 01/11/2018			Bond Future	1	104,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:23:49	R207	On 01/11/2018			Bond Future	1	104,700,000	0.00 Member	Sell
Total for R207 Bond Future						7	438,000,000	0.00	
9:06:20	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
9:06:20	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
14:16:07	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
14:16:07	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
17:15:59	R209	On 01/11/2018			Bond Future	1	20,400,000	0.00 Member	Buy
17:15:59	R209	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Sell
17:44:59	R209	On 01/11/2018			Bond Future	1	7,200,000	0.00 Client	Sell
17:44:59	R209	On 01/11/2018			Bond Future	1	13,200,000	0.00 Member	Buy
17:44:59	R209	On 01/11/2018			Bond Future	1	7,200,000	0.00 Member	Buy
17:44:59	R209	On 01/11/2018			Bond Future	1	13,200,000	0.00 Client	Sell
17:44:59	R209	On 01/11/2018			Bond Future	1	7,200,000	0.00 Member	Sell
Total for R209 Bond Future						11	83,600,000	0.00	
16:16:51	R213	On 01/11/2018			Bond Future	1	34,000,000	0.00 Client	Buy
16:16:51	R213	On 01/11/2018			Bond Future	1	9,300,000	0.00 Member	Sell
16:24:21	R213	On 01/11/2018			Bond Future	1	18,700,000	0.00 Member	Buy
16:24:21	R213	On 01/11/2018			Bond Future	1	18,700,000	0.00 Member	Sell
16:24:21	R213	On 01/11/2018			Bond Future	1	6,000,000	0.00 Client	Sell
16:24:21	R213	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:24:21	R213	On 01/11/2018			Bond Future	1	18,700,000	0.00 Client	Sell
16:24:21	R213	On 01/11/2018			Bond Future	1	9,300,000	0.00 Client	Sell
16:24:21	R213	On 01/11/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:24:21	R213	On 01/11/2018			Bond Future	1	9,300,000	0.00 Member	Buy
Total for R213 Bond Future						10	136,000,000	0.00	
Grand Total for all Instruments						155	3,299,600,000	0.00	