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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:52:30	IGOV	On 01/11/2018		Index Future	1	30,000	0.00 Member	Sell
14:52:30	IGOV	On 01/11/2018		Index Future	1	30,000	0.00 Client	Buy
Total for IGOV Index Future					2	60,000	0.00	
16:04:08	R186	On 01/11/2018		Bond Future	1	3,500,000	0.00 Member	Buy
16:04:08	R186	On 01/11/2018		Bond Future	1	167,800,000	0.00 Member	Sell
16:15:14	R186	On 01/11/2018		Bond Future	1	5,400,000	0.00 Member	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	6,800,000	0.00 Member	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	6,800,000	0.00 Client	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	50,900,000	0.00 Member	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	92,800,000	0.00 Member	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	3,500,000	0.00 Client	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	8,400,000	0.00 Client	Buy
16:15:14	R186	On 01/11/2018		Bond Future	1	6,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:15:14	R186	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Sell
16:15:14	R186	On 01/11/2018			Bond Future	1	50,900,000	0.00 Member	Sell
16:15:14	R186	On 01/11/2018			Bond Future	1	3,500,000	0.00 Member	Sell
16:15:14	R186	On 01/11/2018			Bond Future	1	92,800,000	0.00 Client	Buy
16:15:14	R186	On 01/11/2018			Bond Future	1	92,800,000	0.00 Member	Sell
16:15:14	R186	On 01/11/2018			Bond Future	1	5,400,000	0.00 Member	Sell
16:15:14	R186	On 01/11/2018			Bond Future	1	50,900,000	0.00 Client	Buy
16:15:14	R186	On 01/11/2018			Bond Future	1	5,400,000	0.00 Client	Buy
16:15:14	R186	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Buy
Total for R186 Bond Future						19	671,200,000	0.00	
10:01:02	R2030	On 01/11/2018			Bond Future	1	49,700,000	0.00 Member	Sell
10:01:35	R2030	On 01/11/2018			Bond Future	1	16,600,000	0.00 Member	Buy
10:06:45	R2030	On 01/11/2018			Bond Future	1	33,100,000	0.00 Member	Buy
10:06:45	R2030	On 01/11/2018			Bond Future	1	33,100,000	0.00 Member	Sell
10:06:45	R2030	On 01/11/2018			Bond Future	1	33,100,000	0.00 Client	Buy
10:06:45	R2030	On 01/11/2018			Bond Future	1	16,600,000	0.00 Client	Buy
10:06:45	R2030	On 01/11/2018			Bond Future	1	16,600,000	0.00 Member	Sell
Total for R2030 Bond Future						7	198,800,000	0.00	
9:30:21	R2032	On 01/11/2018			Bond Future	1	130,000,000	0.00 Member	Sell
9:31:00	R2032	On 01/11/2018			Bond Future	1	45,500,000	0.00 Member	Buy
9:43:35	R2032	On 01/11/2018			Bond Future	1	84,500,000	0.00 Member	Sell
9:43:35	R2032	On 01/11/2018			Bond Future	1	84,500,000	0.00 Member	Buy
9:43:35	R2032	On 01/11/2018			Bond Future	1	45,500,000	0.00 Member	Sell
9:43:35	R2032	On 01/11/2018			Bond Future	1	45,500,000	0.00 Client	Buy
9:43:35	R2032	On 01/11/2018			Bond Future	1	84,500,000	0.00 Client	Buy
Total for R2032 Bond Future						7	520,000,000	0.00	
16:04:09	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Buy
16:04:09	R2035	On 01/11/2018			Bond Future	1	28,900,000	0.00 Member	Sell
16:16:07	R2035	On 01/11/2018			Bond Future	1	18,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:16:07	R2035	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Buy
16:16:07	R2035	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Buy
16:16:07	R2035	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Sell
16:16:07	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Client	Buy
16:16:07	R2035	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Buy
16:16:07	R2035	On 01/11/2018			Bond Future	1	800,000	0.00 Member	Sell
16:16:07	R2035	On 01/11/2018			Bond Future	1	18,000,000	0.00 Member	Sell
16:16:07	R2035	On 01/11/2018			Bond Future	1	8,400,000	0.00 Client	Buy
16:16:07	R2035	On 01/11/2018			Bond Future	1	1,700,000	0.00 Client	Buy
16:16:07	R2035	On 01/11/2018			Bond Future	1	1,700,000	0.00 Member	Sell
Total for R2035 Bond Future						13	115,600,000	0.00	
9:32:31	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
9:32:31	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
9:36:11	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
9:36:11	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
10:43:36	R209	On 01/11/2018			Bond Future	1	97,300,000	0.00 Member	Sell
10:43:36	R209	On 01/11/2018			Bond Future	1	97,300,000	0.00 Client	Buy
17:05:10	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
17:05:10	R209	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
Total for R209 Bond Future						8	197,600,000	0.00	
Grand Total for all Instruments						56	1,703,260,000	0.00	