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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/09/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:14:20	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Client	Sell
17:14:20	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Client	Buy
Total for ALBI Index Future					2	40,000	0.00	
17:14:20	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Client	Buy
17:14:20	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Client	Buy
17:14:20	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Client	Sell
17:14:20	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Client	Sell
Total for IGOV Index Future					4	60,000	0.00	
8:14:44	R186	On 01/11/2018		Bond Future	1	14,600,000	0.00 Member	Buy
8:14:44	R186	On 01/11/2018		Bond Future	1	14,600,000	0.00 Member	Sell
9:52:15	R186	On 01/11/2018		Bond Future	1	3,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:52:15	R186	On 01/11/2018			Bond Future	1	3,100,000	0.00 Member	Sell
15:36:19	R186	On 01/11/2018			Bond Future	1	14,600,000	0.00 Client	Buy
15:36:19	R186	On 01/11/2018			Bond Future	1	14,600,000	0.00 Member	Sell
15:46:14	R186	On 01/11/2018			Bond Future	1	3,100,000	0.00 Member	Sell
15:46:14	R186	On 01/11/2018			Bond Future	1	3,100,000	0.00 Client	Buy
Total for R186 Bond Future						8	70,800,000	0.00	
8:24:47	R2023	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
8:24:47	R2023	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
15:40:07	R2023	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
15:40:07	R2023	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
Total for R2023 Bond Future						4	5,600,000	0.00	
15:06:57	R2040	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Buy
15:06:57	R2040	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Sell
15:15:58	R2040	On 01/11/2018			Bond Future	1	20,000,000	0.00 Member	Buy
15:15:58	R2040	On 01/11/2018			Bond Future	1	20,000,000	0.00 Client	Sell
Total for R2040 Bond Future						4	80,000,000	0.00	
8:24:47	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
8:24:47	R2044	On 01/11/2018			Bond Future	1	2,700,000	0.00 Member	Buy
15:41:03	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Buy
15:41:03	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Sell
15:41:03	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Sell
15:41:03	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Sell
15:41:03	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
15:41:03	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
15:41:03	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Member	Buy
15:41:03	R2044	On 01/11/2018			Bond Future	1	1,100,000	0.00 Client	Sell
17:28:20	R2044	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Sell
17:28:20	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
17:28:20	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:28:20	R2044	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Buy
Total for R2044 Bond Future						14	24,000,000	0.00	
17:14:20	R2048	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Buy
17:14:20	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
17:14:20	R2048	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Sell
17:14:20	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
Total for R2048 Bond Future						4	13,400,000	0.00	
8:24:47	R207	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Buy
8:24:47	R207	On 01/11/2018			Bond Future	1	9,700,000	0.00 Member	Sell
15:37:34	R207	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Buy
15:37:34	R207	On 01/11/2018			Bond Future	1	3,600,000	0.00 Member	Buy
15:37:34	R207	On 01/11/2018			Bond Future	1	3,600,000	0.00 Client	Buy
15:37:34	R207	On 01/11/2018			Bond Future	1	3,900,000	0.00 Member	Sell
15:37:34	R207	On 01/11/2018			Bond Future	1	2,200,000	0.00 Member	Sell
15:37:34	R207	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
15:37:34	R207	On 01/11/2018			Bond Future	1	3,900,000	0.00 Client	Buy
15:37:34	R207	On 01/11/2018			Bond Future	1	3,600,000	0.00 Member	Sell
Total for R207 Bond Future						10	38,800,000	0.00	
8:24:47	R208	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
8:24:47	R208	On 01/11/2018			Bond Future	1	2,500,000	0.00 Member	Sell
15:39:25	R208	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Buy
15:39:25	R208	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Sell
15:39:25	R208	On 01/11/2018			Bond Future	1	2,000,000	0.00 Member	Buy
15:39:25	R208	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
15:39:25	R208	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Buy
Total for R208 Bond Future						7	10,000,000	0.00	
17:49:04	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:58:53	R209	On 01/11/2018			Bond Future	1	2,900,000	0.00 Member	Buy
Total for R209 Bond Future						2	5,800,000	0.00	
Grand Total for all Instruments						59	248,500,000	0.00	