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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/12/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:33:50	ALBI	On 07/02/2019		Index Future	1	30,000	0.00 Member	Sell
12:33:50	ALBI	On 07/02/2019		Index Future	1	30,000	0.00 Member	Buy
12:42:03	ALBI	On 07/02/2019		Index Future	1	30,000	0.00 Member	Buy
12:42:03	ALBI	On 07/02/2019		Index Future	1	30,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>	
10:34:40	I2050	On 07/02/2019		Bond Future	1	17,100,000	0.00 Member	Buy
10:34:40	I2050	On 07/02/2019		Bond Future	1	17,100,000	0.00 Member	Sell
11:50:14	I2050	On 07/02/2019		Bond Future	1	17,100,000	0.00 Client	Buy
11:50:14	I2050	On 07/02/2019		Bond Future	1	17,100,000	0.00 Member	Sell
<b>Total for I2050 Bond Future</b>					<b>4</b>	<b>68,400,000</b>	<b>0.00</b>	
15:16:15	R186	On 07/02/2019		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
15:16:15	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
15:28:36	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
15:28:36	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Sell
15:28:36	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
15:28:36	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Sell
15:28:36	R186	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>7</b>	<b>11,200,000</b>	<b>0.00</b>	
9:37:32	R2030	On 07/02/2019			Bond Future	1	15,500,000	0.00 Member	Sell
9:37:32	R2030	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
9:47:24	R2030	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Sell
9:47:24	R2030	On 07/02/2019			Bond Future	1	10,000,000	0.00 Member	Buy
9:47:24	R2030	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
9:47:24	R2030	On 07/02/2019			Bond Future	1	5,500,000	0.00 Client	Buy
9:47:24	R2030	On 07/02/2019			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>7</b>	<b>62,000,000</b>	<b>0.00</b>	
10:34:40	R2044	On 07/02/2019			Bond Future	1	10,200,000	0.00 Member	Buy
10:34:40	R2044	On 07/02/2019			Bond Future	1	10,200,000	0.00 Member	Sell
11:50:27	R2044	On 07/02/2019			Bond Future	1	10,200,000	0.00 Member	Sell
11:50:27	R2044	On 07/02/2019			Bond Future	1	10,200,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>40,800,000</b>	<b>0.00</b>	
10:17:55	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Sell
10:17:55	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Buy
10:30:09	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Client	Buy
10:30:09	R2048	On 07/02/2019			Bond Future	1	20,000,000	0.00 Member	Sell
12:20:08	R2048	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Buy
12:20:08	R2048	On 07/02/2019			Bond Future	1	83,900,000	0.00 Member	Sell
12:48:01	R2048	On 07/02/2019			Bond Future	1	3,300,000	0.00 Client	Buy
12:48:01	R2048	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Sell
12:48:01	R2048	On 07/02/2019			Bond Future	1	4,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:48:01	R2048	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Buy
12:48:01	R2048	On 07/02/2019			Bond Future	1	3,300,000	0.00 Member	Sell
12:48:01	R2048	On 07/02/2019			Bond Future	1	64,300,000	0.00 Member	Buy
12:48:01	R2048	On 07/02/2019			Bond Future	1	11,500,000	0.00 Member	Buy
12:48:01	R2048	On 07/02/2019			Bond Future	1	64,300,000	0.00 Client	Buy
12:48:01	R2048	On 07/02/2019			Bond Future	1	64,300,000	0.00 Member	Sell
12:48:01	R2048	On 07/02/2019			Bond Future	1	4,800,000	0.00 Member	Sell
12:48:01	R2048	On 07/02/2019			Bond Future	1	11,500,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>17</b>	<b>415,600,000</b>	<b>0.00</b>	
13:20:02	R209	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
13:20:02	R209	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
13:24:14	R209	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
13:24:14	R209	On 07/02/2019			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>6,400,000</b>	<b>0.00</b>	
15:52:16	R210	On 07/02/2019			Bond Future	1	1,000,000	0.00 Member	Buy
15:52:16	R210	On 07/02/2019			Bond Future	1	1,000,000	0.00 Client	Sell
<b>Total for R210 Bond Future</b>						<b>2</b>	<b>2,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>49</b>	<b>606,520,000</b>	<b>0.00</b>	