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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/08/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:25	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Member	Sell
15:55:25	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
15:58:12	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Client	Sell
15:58:12	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Member	Buy
Total for IGOV Index Future					4	40,000	0.00	
13:51:05	R186	On 01/11/2018		Bond Future	1	300,000	0.00 Member	Buy
13:51:05	R186	On 01/11/2018		Bond Future	1	241,000,000	0.00 Member	Sell
14:14:35	R186	On 01/11/2018		Bond Future	1	11,600,000	0.00 Client	Sell
14:14:35	R186	On 01/11/2018		Bond Future	1	11,600,000	0.00 Client	Buy
15:40:44	R186	On 01/11/2018		Bond Future	1	2,600,000	0.00 Member	Buy
15:40:44	R186	On 01/11/2018		Bond Future	1	25,300,000	0.00 Member	Sell
15:40:44	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Member	Buy
15:40:44	R186	On 01/11/2018		Bond Future	1	10,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:44:24	R186	On 01/11/2018			Bond Future	1	8,400,000	0.00 Client	Buy
15:44:24	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:44:24	R186	On 01/11/2018			Bond Future	1	1,400,000	0.00 Client	Buy
15:44:24	R186	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Sell
15:44:24	R186	On 01/11/2018			Bond Future	1	2,600,000	0.00 Client	Buy
15:44:24	R186	On 01/11/2018			Bond Future	1	12,900,000	0.00 Member	Buy
15:44:24	R186	On 01/11/2018			Bond Future	1	1,400,000	0.00 Member	Buy
15:44:24	R186	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Sell
15:44:24	R186	On 01/11/2018			Bond Future	1	8,400,000	0.00 Member	Buy
15:44:24	R186	On 01/11/2018			Bond Future	1	12,900,000	0.00 Member	Sell
15:44:24	R186	On 01/11/2018			Bond Future	1	12,900,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	77,000,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	9,200,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	18,300,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	14,500,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	9,200,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	14,500,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	42,300,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	23,000,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	42,300,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	28,000,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	28,000,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	14,500,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	23,000,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	77,000,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	77,000,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	19,000,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	42,300,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	9,400,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	9,200,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	19,000,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	18,300,000	0.00 Member	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	19,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:55:51	R186	On 01/11/2018			Bond Future	1	23,000,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	28,000,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	9,400,000	0.00 Client	Buy
15:55:51	R186	On 01/11/2018			Bond Future	1	18,300,000	0.00 Client	Buy
16:45:12	R186	On 01/11/2018			Bond Future	1	23,300,000	0.00 Member	Buy
16:45:12	R186	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Sell
16:47:47	R186	On 01/11/2018			Bond Future	1	22,700,000	0.00 Member	Sell
16:47:47	R186	On 01/11/2018			Bond Future	1	600,000	0.00 Client	Sell
16:47:47	R186	On 01/11/2018			Bond Future	1	600,000	0.00 Member	Buy
16:47:47	R186	On 01/11/2018			Bond Future	1	22,700,000	0.00 Client	Sell
16:47:47	R186	On 01/11/2018			Bond Future	1	22,700,000	0.00 Member	Buy
Total for R186 Bond Future						55	1,201,600,000	0.00	
15:20:23	R2030	On 01/11/2018			Bond Future	1	21,800,000	0.00 Client	Buy
15:20:23	R2030	On 01/11/2018			Bond Future	1	21,800,000	0.00 Client	Sell
Total for R2030 Bond Future						2	43,600,000	0.00	
16:58:43	R2032	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:58:43	R2032	On 01/11/2018			Bond Future	1	7,100,000	0.00 Member	Buy
17:02:20	R2032	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Sell
17:02:20	R2032	On 01/11/2018			Bond Future	1	5,000,000	0.00 Member	Buy
17:02:20	R2032	On 01/11/2018			Bond Future	1	5,000,000	0.00 Client	Sell
17:02:20	R2032	On 01/11/2018			Bond Future	1	2,100,000	0.00 Member	Buy
17:02:20	R2032	On 01/11/2018			Bond Future	1	2,100,000	0.00 Client	Sell
Total for R2032 Bond Future						7	28,400,000	0.00	
8:14:00	R2040	On 01/11/2018			Bond Future	1	53,600,000	0.00 Client	Buy
8:14:00	R2040	On 01/11/2018			Bond Future	1	53,600,000	0.00 Member	Sell
Total for R2040 Bond Future						2	107,200,000	0.00	

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Grand Total for all Instruments					70	1,380,840,000		0.00
