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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/11/2018

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:14:22	ALBI	On 07/02/2019			Index Future	1	10,000	0.00 Member	Sell
15:14:22	ALBI	On 07/02/2019			Index Future	1	10,000	0.00 Member	Buy
15:18:14	ALBI	On 07/02/2019			Index Future	1	10,000	0.00 Member	Buy
15:18:14	ALBI	On 07/02/2019			Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	600,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	3,500,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	1,300,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	600,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	600,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	2,200,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	600,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	1,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	3,500,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	600,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	600,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	2,200,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	2,200,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	3,500,000	0.00 Member	Buy
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	1,300,000	0.00 Member	Sell
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	3,500,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	3,500,000	0.00 Client	Buy
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	3,500,000	0.00 Client	Buy
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	600,000	0.00 Client	Buy
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	1,300,000	0.00 Client	Buy
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	1,300,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	1,300,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	600,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	600,000	0.00 Client	Buy
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	2,200,000	0.00 Client	Buy
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	600,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	8.77	Call	Bond Future	1	2,200,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	2,200,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	9.92	Put	Bond Future	1	600,000	0.00 Client	Sell
10:41:10	R186	On 07/02/2019	9.27	Call	Bond Future	1	600,000	0.00 Client	Buy
10:43:10	R186	On 07/02/2019			Bond Future	1	9,500,000	0.00 Member	Buy
10:43:10	R186	On 07/02/2019			Bond Future	1	43,300,000	0.00 Member	Sell
12:06:44	R186	On 07/02/2019	9.30	Put	Bond Future	1	2,900,000	0.00 Member	Buy
12:06:44	R186	On 07/02/2019			Bond Future	1	65,000,000	0.00 Client	Buy
12:06:44	R186	On 07/02/2019			Bond Future	1	65,000,000	0.00 Member	Sell
12:06:44	R186	On 07/02/2019	9.30	Put	Bond Future	1	250,000,000	0.00 Member	Sell
14:31:06	R186	On 07/02/2019			Bond Future	1	33,800,000	0.00 Member	Sell
14:31:06	R186	On 07/02/2019			Bond Future	1	33,800,000	0.00 Client	Buy
14:31:06	R186	On 07/02/2019			Bond Future	1	9,500,000	0.00 Member	Sell
14:31:06	R186	On 07/02/2019			Bond Future	1	9,500,000	0.00 Client	Buy
14:31:06	R186	On 07/02/2019			Bond Future	1	33,800,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	140,400,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	140,400,000	0.00 Member	Sell
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	4,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	2,900,000	0.00 Member	Sell
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	12,000,000	0.00 Member	Sell
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	12,000,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	71,800,000	0.00 Member	Sell
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	8,800,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	4,400,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	71,800,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	2,900,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	9,700,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	140,400,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	71,800,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	12,000,000	0.00 Member	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	8,800,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	4,400,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	9,700,000	0.00 Member	Sell
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	9,700,000	0.00 Client	Buy
16:40:12	R186	On 07/02/2019	9.30	Put	Bond Future	1	8,800,000	0.00 Member	Sell
16:52:45	R186	On 07/02/2019			Bond Future	1	65,000,000	0.00 Client	Sell
16:52:45	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Client	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	3,100,000	0.00 Client	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	18,700,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	1,100,000	0.00 Member	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	36,500,000	0.00 Client	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	1,100,000	0.00 Client	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	36,500,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	36,500,000	0.00 Member	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	18,700,000	0.00 Member	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	800,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	3,100,000	0.00 Member	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
16:54:28	R186	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:54:28	R186	On 07/02/2019			Bond Future	1	18,700,000	0.00 Client	Buy
17:30:51	R186	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Buy
17:30:51	R186	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Sell
17:40:53	R186	On 07/02/2019			Bond Future	1	12,800,000	0.00 Member	Buy
17:40:53	R186	On 07/02/2019			Bond Future	1	12,800,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>87</b>	<b>1,663,600,000</b>	<b>0.00</b>	
10:36:26	R2032	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Sell
10:36:26	R2032	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
11:45:32	R2032	On 07/02/2019			Bond Future	1	2,100,000	0.00 Client	Sell
11:45:32	R2032	On 07/02/2019			Bond Future	1	2,100,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>8,400,000</b>	<b>0.00</b>	
15:39:03	R2037	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Buy
15:39:03	R2037	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Sell
15:43:02	R2037	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Sell
15:43:02	R2037	On 07/02/2019			Bond Future	1	100,000,000	0.00 Member	Buy
15:57:11	R2037	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Sell
15:57:11	R2037	On 07/02/2019			Bond Future	1	5,500,000	0.00 Client	Sell
15:57:11	R2037	On 07/02/2019			Bond Future	1	5,500,000	0.00 Member	Buy
15:57:12	R2037	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Buy
15:57:12	R2037	On 07/02/2019			Bond Future	1	2,300,000	0.00 Member	Buy
15:57:12	R2037	On 07/02/2019			Bond Future	1	3,700,000	0.00 Client	Sell
15:57:12	R2037	On 07/02/2019			Bond Future	1	2,300,000	0.00 Client	Sell
15:57:12	R2037	On 07/02/2019			Bond Future	1	88,500,000	0.00 Member	Sell
15:57:12	R2037	On 07/02/2019			Bond Future	1	3,700,000	0.00 Member	Sell
15:57:12	R2037	On 07/02/2019			Bond Future	1	88,500,000	0.00 Client	Sell
15:57:12	R2037	On 07/02/2019			Bond Future	1	88,500,000	0.00 Member	Buy
<b>Total for R2037 Bond Future</b>						<b>15</b>	<b>600,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:36:26	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Buy
10:36:26	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:47:23	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:47:23	R207	On 07/02/2019			Bond Future	1	2,000,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
15:09:59	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Sell
15:09:59	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:14:24	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Member	Buy
15:14:24	R209	On 07/02/2019			Bond Future	1	1,300,000	0.00 Client	Sell
17:48:29	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
17:48:29	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Sell
17:52:16	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Client	Sell
17:52:16	R209	On 07/02/2019			Bond Future	1	13,600,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>59,600,000</b>	<b>0.00</b>	
17:30:51	R214	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
17:30:51	R214	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Sell
17:41:11	R214	On 07/02/2019			Bond Future	1	2,500,000	0.00 Member	Buy
17:41:11	R214	On 07/02/2019			Bond Future	1	2,500,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>126</b>	<b>2,349,640,000</b>	<b>0.00</b>	