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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 20/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:00:46	GOVI	On 02/08/2018		GOVI	1	410,000	0.00 Member	Sell
13:00:46	GOVI	On 03/05/2018		GOVI	1	410,000	0.00 Member	Buy
13:00:46	GOVI	On 03/05/2018		GOVI	1	410,000	0.00 Client	Sell
13:00:46	GOVI	On 02/08/2018		GOVI	1	410,000	0.00 Client	Buy
Total for GOVI GOVI					4	1,640,000	0.00	
12:25:55	IGOV	On 03/05/2018		Index Future	1	4,080,000	0.00 Member	Buy
12:25:55	IGOV	On 02/08/2018		Index Future	1	4,080,000	0.00 Member	Sell
12:25:55	IGOV	On 02/08/2018		Index Future	1	4,080,000	0.00 Client	Buy
12:25:55	IGOV	On 03/05/2018		Index Future	1	4,080,000	0.00 Client	Sell
Total for IGOV Index Future					4	16,320,000	0.00	
16:38:02	R186	On 03/05/2018		Bond Future	1	3,200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:02	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Sell
16:45:23	R186	On 03/05/2018	9.72	Put	Bond Future	1	2,000,000	0.00 Client	Sell
16:45:23	R186	On 03/05/2018	9.72	Put	Bond Future	1	2,000,000	0.00 Client	Buy
17:13:44	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Client	Buy
17:13:44	R186	On 03/05/2018			Bond Future	1	3,200,000	0.00 Member	Sell
Total for R186 Bond Future						6	16,800,000	0.00	
14:37:09	R2032	On 03/05/2018			Bond Future	1	6,800,000	0.00 Member	Buy
14:37:09	R2032	On 03/05/2018			Bond Future	1	6,800,000	0.00 Client	Sell
Total for R2032 Bond Future						2	13,600,000	0.00	
8:42:49	R209	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
8:42:49	R209	On 03/05/2018			Bond Future	1	10,000,000	0.00 Client	Buy
9:13:12	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
9:13:12	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	24,000,000	0.00	
Grand Total for all Instruments						20	72,360,000	0.00	