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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/06/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:02:08	ALBI	On 01/08/2019		Index Future	1	170,000	0.00 Member	Sell
17:02:08	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Buy
17:05:48	ALBI	On 01/08/2019		Index Future	1	140,000	0.00 Member	Buy
17:05:48	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Sell
17:05:48	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Client	Buy
17:05:48	ALBI	On 01/08/2019		Index Future	1	140,000	0.00 Member	Sell
17:05:48	ALBI	On 01/08/2019		Index Future	1	140,000	0.00 Client	Buy
Total for ALBI Index Future					7	680,000	0.00	
10:55:07	GOVI	On 01/08/2019		GOVI	1	40,000	0.00 Member	Buy
10:55:07	GOVI	On 01/08/2019		GOVI	1	40,000	0.00 Member	Sell
11:02:07	GOVI	On 01/08/2019		GOVI	1	40,000	0.00 Member	Buy
11:02:07	GOVI	On 01/08/2019		GOVI	1	40,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for GOVI GOVI						4	160,000	0.00	
11:20:00	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Sell
11:20:00	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
11:24:20	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Sell
11:24:20	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Member	Buy
14:52:40	R2044	On 01/08/2019			Bond Future	1	15,000,000	0.00 Member	Buy
14:52:40	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	12,600,000	0.00 Member	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Client	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
15:24:39	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Client	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	12,600,000	0.00 Client	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	100,000	0.00 Member	Buy
15:24:39	R2044	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Sell
15:24:39	R2044	On 01/08/2019			Bond Future	1	12,600,000	0.00 Member	Buy
15:24:39	R2044	On 01/08/2019			Bond Future	1	200,000	0.00 Member	Buy
Total for R2044 Bond Future						17	68,000,000	0.00	
12:43:22	R209	On 01/08/2019			Bond Future	1	9,700,000	0.00 Member	Buy
12:43:22	R209	On 01/08/2019			Bond Future	1	9,700,000	0.00 Member	Sell
12:59:59	R209	On 01/08/2019			Bond Future	1	9,700,000	0.00 Client	Buy
12:59:59	R209	On 01/08/2019			Bond Future	1	9,700,000	0.00 Member	Sell
Total for R209 Bond Future						4	38,800,000	0.00	
Grand Total for all Instruments						32	107,640,000	0.00	