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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:57:50	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Client	Buy
13:57:50	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Member	Sell
14:07:14	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Member	Buy
14:07:14	ALBI	On 01/02/2018		Index Future	1	50,000	0.00 Client	Sell
Total for ALBI Index Future					4	200,000	0.00	
12:38:01	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Member	Buy
12:38:01	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Client	Sell
13:07:03	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Member	Buy
13:07:03	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Client	Sell
13:44:19	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Member	Sell
13:44:19	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Client	Buy
14:17:24	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Client	Sell
14:17:24	GOVI	On 01/02/2018		GOVI	1	350,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:18:25	GOVI	On 01/02/2018			GOVI	1	350,000	0.00 Client	Buy
14:18:25	GOVI	On 01/02/2018			GOVI	1	350,000	0.00 Client	Sell
Total for GOVI GOVI						10	3,500,000	0.00	
17:10:53	R202	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
17:10:53	R202	On 01/02/2018			Bond Future	1	200,000	0.00 Client	Buy
Total for R202 Bond Future						2	400,000	0.00	
13:09:22	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
13:09:22	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:18:00	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
15:18:00	R2023	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Sell
Total for R2023 Bond Future						4	4,800,000	0.00	
12:13:09	R2040	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Buy
12:13:09	R2040	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Sell
12:18:46	R2040	On 01/02/2018			Bond Future	1	50,000,000	0.00 Member	Sell
12:18:46	R2040	On 01/02/2018			Bond Future	1	50,000,000	0.00 Client	Buy
Total for R2040 Bond Future						4	200,000,000	0.00	
Grand Total for all Instruments						24	208,900,000	0.00	