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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 26/09/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:17:28	ALBI	On 02/11/2017		Index Future	1	100,000	0.00 Member	Sell
15:17:28	ALBI	On 02/11/2017		Index Future	1	100,000	0.00 Member	Buy
15:41:22	ALBI	On 02/11/2017		Index Future	1	20,000	0.00 Member	Sell
15:41:22	ALBI	On 02/11/2017		Index Future	1	100,000	0.00 Member	Buy
16:43:40	ALBI	On 02/11/2017		Index Future	1	20,000	0.00 Member	Buy
16:43:40	ALBI	On 02/11/2017		Index Future	1	20,000	0.00 Client	Sell
16:43:40	ALBI	On 02/11/2017		Index Future	1	20,000	0.00 Client	Sell
16:43:40	ALBI	On 02/11/2017		Index Future	1	60,000	0.00 Member	Buy
16:43:40	ALBI	On 02/11/2017		Index Future	1	60,000	0.00 Member	Sell
16:43:40	ALBI	On 02/11/2017		Index Future	1	20,000	0.00 Member	Sell
16:43:40	ALBI	On 02/11/2017		Index Future	1	20,000	0.00 Member	Buy
16:43:40	ALBI	On 02/11/2017		Index Future	1	60,000	0.00 Client	Sell
Total for ALBI Index Future					12	600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:00:53	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Client	Sell
10:00:53	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Buy
11:04:51	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Client	Buy
11:04:51	GOVI	On 02/11/2017			GOVI	1	10,000	0.00 Member	Sell
Total for GOVI GOVI						4	40,000	0.00	
13:05:14	I2038	On 02/11/2017			Bond Future	1	8,500,000	0.00 Client	Buy
13:05:14	I2038	On 02/11/2017			Bond Future	1	8,500,000	0.00 Member	Sell
Total for I2038 Bond Future						2	17,000,000	0.00	
13:05:14	I2050	On 02/11/2017			Bond Future	1	10,500,000	0.00 Client	Buy
13:05:14	I2050	On 02/11/2017			Bond Future	1	10,500,000	0.00 Member	Sell
Total for I2050 Bond Future						2	21,000,000	0.00	
8:48:01	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Sell
8:48:01	R186	On 02/11/2017			Bond Future	1	29,700,000	0.00 Member	Buy
14:44:57	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Buy
14:44:57	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Member	Sell
14:44:57	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Sell
14:44:57	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Member	Buy
14:44:57	R186	On 02/11/2017			Bond Future	1	14,700,000	0.00 Client	Sell
14:44:57	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Member	Buy
14:44:57	R186	On 02/11/2017			Bond Future	1	13,600,000	0.00 Client	Sell
14:44:57	R186	On 02/11/2017			Bond Future	1	1,400,000	0.00 Client	Sell
Total for R186 Bond Future						10	118,800,000	0.00	
Grand Total for all Instruments						30	157,440,000	0.00	