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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/07/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:58:44	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Sell
16:58:44	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Buy
17:16:46	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Member	Buy
17:16:46	ALBI	On 01/08/2019		Index Future	1	30,000	0.00 Client	Sell
Total for ALBI Index Future					4	120,000	0.00	
11:24:46	R202	On 01/08/2019		Bond Future	1	300,000	0.00 Member	Sell
11:24:46	R202	On 01/08/2019		Bond Future	1	300,000	0.00 Client	Buy
Total for R202 Bond Future					2	600,000	0.00	
15:35:33	R2030	On 01/08/2019		Bond Future	1	10,200,000	0.00 Member	Buy
15:35:33	R2030	On 01/08/2019		Bond Future	1	49,100,000	0.00 Member	Sell
16:20:32	R2030	On 01/08/2019		Bond Future	1	6,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:20:32	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Member	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	5,400,000	0.00 Client	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	5,400,000	0.00 Member	Sell
16:20:32	R2030	On 01/08/2019			Bond Future	1	5,400,000	0.00 Member	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	7,900,000	0.00 Member	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Client	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	6,900,000	0.00 Member	Sell
16:20:32	R2030	On 01/08/2019			Bond Future	1	10,200,000	0.00 Member	Sell
16:20:32	R2030	On 01/08/2019			Bond Future	1	18,700,000	0.00 Member	Sell
16:20:32	R2030	On 01/08/2019			Bond Future	1	6,900,000	0.00 Client	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	10,200,000	0.00 Client	Buy
16:20:32	R2030	On 01/08/2019			Bond Future	1	7,900,000	0.00 Member	Sell
16:20:32	R2030	On 01/08/2019			Bond Future	1	7,900,000	0.00 Client	Buy
16:43:24	R2030	On 01/08/2019			Bond Future	1	2,300,000	0.00 Member	Buy
16:43:24	R2030	On 01/08/2019			Bond Future	1	2,300,000	0.00 Client	Sell
Total for R2030 Bond Future						18	201,000,000	0.00	
Grand Total for all Instruments						24	201,720,000	0.00	