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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/03/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:52	ALBI	On 01/08/2019		Index Future	1	200,000	0.00 Member	Sell
11:27:52	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Member	Buy
11:33:57	ALBI	On 01/08/2019		Index Future	1	120,000	0.00 Member	Sell
11:33:57	ALBI	On 01/08/2019		Index Future	1	120,000	0.00 Member	Buy
11:33:57	ALBI	On 01/08/2019		Index Future	1	120,000	0.00 Client	Buy
11:33:57	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Member	Sell
11:33:57	ALBI	On 01/08/2019		Index Future	1	80,000	0.00 Client	Buy
Total for ALBI Index Future					7	800,000	0.00	
7:55:01	I2046	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Buy
7:55:01	I2046	On 02/05/2019		Bond Future	1	600,000	0.00 Client	Sell
15:50:00	I2046	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Sell
15:50:00	I2046	On 02/05/2019		Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for I2046 Bond Future						4	2,400,000	0.00	
11:24:40	R2032	On 02/05/2019			Bond Future	1	137,200,000	0.00 Member	Buy
11:24:40	R2032	On 02/05/2019			Bond Future	1	52,700,000	0.00 Member	Sell
11:34:47	R2032	On 02/05/2019			Bond Future	1	84,500,000	0.00 Member	Sell
11:34:47	R2032	On 02/05/2019			Bond Future	1	52,700,000	0.00 Member	Buy
11:34:47	R2032	On 02/05/2019			Bond Future	1	84,500,000	0.00 Member	Buy
11:34:47	R2032	On 02/05/2019			Bond Future	1	52,700,000	0.00 Client	Sell
11:34:47	R2032	On 02/05/2019			Bond Future	1	84,500,000	0.00 Client	Sell
Total for R2032 Bond Future						7	548,800,000	0.00	
9:13:00	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Client	Buy
9:13:00	R2035	On 02/05/2019			Bond Future	1	3,000,000	0.00 Member	Sell
9:25:05	R2035	On 02/05/2019			Bond Future	1	4,500,000	0.00 Member	Sell
9:25:05	R2035	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Buy
9:56:59	R2035	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Buy
9:56:59	R2035	On 02/05/2019			Bond Future	1	500,000	0.00 Member	Sell
9:56:59	R2035	On 02/05/2019			Bond Future	1	4,000,000	0.00 Client	Buy
9:56:59	R2035	On 02/05/2019			Bond Future	1	4,000,000	0.00 Member	Sell
9:56:59	R2035	On 02/05/2019			Bond Future	1	500,000	0.00 Client	Buy
Total for R2035 Bond Future						9	24,000,000	0.00	
Grand Total for all Instruments						27	576,000,000	0.00	