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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2019

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:31:00	ALBI	On 01/08/2019		Index Future	1	90,000	0.00 Member	Sell
13:31:00	ALBI	On 01/08/2019		Index Future	1	90,000	0.00 Member	Buy
14:01:51	ALBI	On 01/08/2019		Index Future	1	90,000	0.00 Member	Sell
14:01:51	ALBI	On 01/08/2019		Index Future	1	90,000	0.00 Client	Buy
Total for ALBI Index Future					4	360,000	0.00	
12:27:10	I2038	On 01/08/2019		Bond Future	1	7,900,000	0.00 Member	Sell
12:27:10	I2038	On 01/08/2019		Bond Future	1	7,900,000	0.00 Member	Buy
14:01:12	I2038	On 01/08/2019		Bond Future	1	7,900,000	0.00 Member	Sell
14:01:12	I2038	On 01/08/2019		Bond Future	1	7,900,000	0.00 Client	Buy
Total for I2038 Bond Future					4	31,600,000	0.00	
12:39:19	R186	On 01/08/2019		Bond Future	1	35,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:39:19	R186	On 01/08/2019			Bond Future	1	35,000,000	0.00 Member	Sell
13:18:12	R186	On 01/08/2019			Bond Future	1	17,500,000	0.00 Member	Sell
13:18:12	R186	On 01/08/2019			Bond Future	1	17,500,000	0.00 Member	Buy
13:29:58	R186	On 01/08/2019			Bond Future	1	17,500,000	0.00 Member	Sell
13:29:58	R186	On 01/08/2019			Bond Future	1	17,500,000	0.00 Client	Buy
16:27:56	R186	On 01/08/2019			Bond Future	1	35,000,000	0.00 Member	Sell
16:27:56	R186	On 01/08/2019			Bond Future	1	35,000,000	0.00 Client	Buy
17:19:37	R186	On 01/08/2019			Bond Future	1	24,700,000	0.00 Member	Sell
17:19:37	R186	On 01/08/2019			Bond Future	1	24,700,000	0.00 Member	Buy
17:24:32	R186	On 01/08/2019			Bond Future	1	24,700,000	0.00 Member	Sell
17:24:32	R186	On 01/08/2019			Bond Future	1	24,700,000	0.00 Client	Buy
Total for R186 Bond Future						12	308,800,000	0.00	
12:27:10	R202	On 01/08/2019			Bond Future	1	6,900,000	0.00 Member	Sell
12:27:10	R202	On 01/08/2019			Bond Future	1	6,900,000	0.00 Member	Buy
14:01:30	R202	On 01/08/2019			Bond Future	1	6,900,000	0.00 Member	Sell
14:01:30	R202	On 01/08/2019			Bond Future	1	6,900,000	0.00 Client	Buy
Total for R202 Bond Future						4	27,600,000	0.00	
14:36:01	R2037	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Buy
14:36:01	R2037	On 01/08/2019			Bond Future	1	523,500,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	125,900,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	253,000,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	5,600,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	22,000,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	21,700,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	253,000,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	253,000,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	21,700,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	21,700,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	45,700,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	46,400,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	45,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	22,000,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	3,200,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	3,200,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	22,000,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	5,600,000	0.00 Member	Sell
15:09:28	R2037	On 01/08/2019			Bond Future	1	5,600,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	125,900,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	46,400,000	0.00 Client	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	46,400,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	45,700,000	0.00 Member	Buy
15:09:28	R2037	On 01/08/2019			Bond Future	1	125,900,000	0.00 Member	Sell
Total for R2037 Bond Future						25	2,094,000,000	0.00	
14:36:01	R2040	On 01/08/2019			Bond Future	1	14,000,000	0.00 Member	Sell
14:36:01	R2040	On 01/08/2019			Bond Future	1	28,200,000	0.00 Member	Buy
15:09:09	R2040	On 01/08/2019			Bond Future	1	14,200,000	0.00 Client	Sell
15:09:09	R2040	On 01/08/2019			Bond Future	1	14,000,000	0.00 Client	Sell
15:09:09	R2040	On 01/08/2019			Bond Future	1	14,200,000	0.00 Member	Buy
15:09:09	R2040	On 01/08/2019			Bond Future	1	14,200,000	0.00 Member	Sell
15:09:09	R2040	On 01/08/2019			Bond Future	1	14,000,000	0.00 Member	Buy
16:55:28	R2040	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Buy
16:55:28	R2040	On 01/08/2019			Bond Future	1	69,800,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	18,400,000	0.00 Member	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	4,100,000	0.00 Client	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	23,100,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	17,800,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	3,700,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	18,400,000	0.00 Member	Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	18,400,000	0.00 Client	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	2,700,000	0.00 Client	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	23,100,000	0.00 Client	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	23,100,000	0.00 Member	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	2,700,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:06:56	R2040	On 01/08/2019			Bond Future	1	4,100,000	0.00 Member	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	3,700,000	0.00 Client	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	17,800,000	0.00 Member	Buy
17:06:56	R2040	On 01/08/2019			Bond Future	1	17,800,000	0.00 Client	Buy
Total for R2040 Bond Future						26	392,000,000	0.00	
12:30:37	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Buy
12:30:37	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
15:44:41	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Buy
15:44:41	R2044	On 01/08/2019			Bond Future	1	2,000,000	0.00 Client	Sell
16:28:10	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Client	Buy
16:28:10	R2044	On 01/08/2019			Bond Future	1	20,000,000	0.00 Member	Sell
Total for R2044 Bond Future						6	84,000,000	0.00	
12:26:09	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Buy
12:26:09	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
12:36:32	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Member	Sell
12:36:32	R2048	On 01/08/2019			Bond Future	1	500,000	0.00 Client	Buy
14:36:01	R2048	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Sell
14:36:01	R2048	On 01/08/2019			Bond Future	1	321,500,000	0.00 Member	Buy
15:09:21	R2048	On 01/08/2019			Bond Future	1	169,500,000	0.00 Member	Buy
15:09:21	R2048	On 01/08/2019			Bond Future	1	30,600,000	0.00 Client	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	30,600,000	0.00 Member	Buy
15:09:21	R2048	On 01/08/2019			Bond Future	1	169,500,000	0.00 Client	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	3,800,000	0.00 Client	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	30,600,000	0.00 Member	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	169,500,000	0.00 Member	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	84,400,000	0.00 Member	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	31,100,000	0.00 Member	Buy
15:09:21	R2048	On 01/08/2019			Bond Future	1	31,100,000	0.00 Client	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	31,100,000	0.00 Member	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	84,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	84,400,000	0.00 Client	Sell
15:09:21	R2048	On 01/08/2019			Bond Future	1	3,800,000	0.00 Member	Buy
15:09:22	R2048	On 01/08/2019			Bond Future	1	2,100,000	0.00 Client	Sell
15:09:22	R2048	On 01/08/2019			Bond Future	1	2,100,000	0.00 Member	Buy
Total for R2048 Bond Future						23	1,288,000,000	0.00	
Grand Total for all Instruments						104	4,226,360,000	0.00	