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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/10/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:41:03	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Client	Buy
12:41:03	ALBI	On 01/11/2018		Index Future	1	20,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>40,000</b>	<b>0.00</b>	
12:41:03	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Client	Sell
12:41:03	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Client	Buy
12:41:03	IGOV	On 01/11/2018		Index Future	1	20,000	0.00 Client	Sell
12:41:03	IGOV	On 01/11/2018		Index Future	1	10,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>60,000</b>	<b>0.00</b>	
8:49:31	R186	On 01/11/2018		Bond Future	1	500,000	0.00 Member	Sell
10:20:04	R186	On 01/11/2018		Bond Future	1	23,000,000	0.00 Member	Buy
10:20:04	R186	On 01/11/2018		Bond Future	1	23,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:34:53	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Buy
10:34:53	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
12:21:42	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Buy
12:21:42	R186	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
12:33:48	R186	On 01/11/2018			Bond Future	1	23,000,000	0.00 Client	Buy
12:33:48	R186	On 01/11/2018			Bond Future	1	23,000,000	0.00 Member	Sell
14:40:29	R186	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
15:32:39	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Member	Sell
15:32:39	R186	On 01/11/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:40:10	R186	On 01/11/2018			Bond Future	1	17,100,000	0.00 Member	Sell
16:40:10	R186	On 01/11/2018			Bond Future	1	17,100,000	0.00 Member	Buy
16:41:54	R186	On 01/11/2018			Bond Future	1	17,100,000	0.00 Client	Sell
16:41:54	R186	On 01/11/2018			Bond Future	1	17,100,000	0.00 Member	Buy
16:50:31	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:50:31	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:53:44	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:53:44	R186	On 01/11/2018			Bond Future	1	1,000,000	0.00 Client	Sell
16:54:27	R186	On 01/11/2018			Bond Future	1	2,000,000	0.00 Client	Sell
16:54:27	R186	On 01/11/2018			Bond Future	1	1,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>22</b>	<b>177,600,000</b>	<b>0.00</b>	
11:51:47	R2023	On 01/11/2018			Bond Future	1	50,000,000	0.00 Member	Sell
11:51:47	R2023	On 01/11/2018			Bond Future	1	50,000,000	0.00 Member	Buy
12:11:43	R2023	On 01/11/2018			Bond Future	1	50,000,000	0.00 Member	Buy
12:11:43	R2023	On 01/11/2018			Bond Future	1	50,000,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>200,000,000</b>	<b>0.00</b>	
12:16:26	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Sell
12:16:26	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
12:41:03	R2044	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Buy
12:41:03	R2044	On 01/11/2018			Bond Future	1	4,400,000	0.00 Client	Sell
12:41:03	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
12:41:03	R2044	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:34:26	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Client	Sell
15:34:26	R2044	On 01/11/2018			Bond Future	1	500,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>8</b>	<b>15,200,000</b>	<b>0.00</b>	
12:41:03	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Sell
12:41:03	R2048	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Buy
12:41:03	R2048	On 01/11/2018			Bond Future	1	2,200,000	0.00 Client	Buy
12:41:03	R2048	On 01/11/2018			Bond Future	1	4,500,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>13,400,000</b>	<b>0.00</b>	
10:13:32	R207	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Sell
10:13:32	R207	On 07/02/2019			Bond Future	1	6,200,000	0.00 Member	Buy
10:29:54	R207	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Sell
10:30:21	R207	On 07/02/2019			Bond Future	1	4,000,000	0.00 Member	Buy
10:30:21	R207	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Sell
11:36:25	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Sell
11:36:25	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Member	Buy
11:36:25	R207	On 07/02/2019			Bond Future	1	1,600,000	0.00 Client	Sell
11:36:25	R207	On 07/02/2019			Bond Future	1	2,400,000	0.00 Member	Buy
11:36:25	R207	On 07/02/2019			Bond Future	1	2,400,000	0.00 Client	Sell
11:38:05	R207	On 07/02/2019			Bond Future	1	2,200,000	0.00 Member	Buy
13:16:53	R207	On 07/02/2019			Bond Future	1	2,200,000	0.00 Client	Sell
15:41:28	R207	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Sell
15:41:28	R207	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
16:35:13	R207	On 01/11/2018			Bond Future	1	300,000	0.00 Member	Buy
16:35:13	R207	On 01/11/2018			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>16</b>	<b>34,000,000</b>	<b>0.00</b>	
16:46:21	R209	On 01/11/2018			Bond Future	1	30,000,000	0.00 Member	Sell
16:46:21	R209	On 01/11/2018			Bond Future	1	27,700,000	0.00 Member	Buy
16:56:46	R209	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Buy
16:56:46	R209	On 01/11/2018			Bond Future	1	27,700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:56:46	R209	On 01/11/2018			Bond Future	1	2,300,000	0.00 Member	Sell
16:56:46	R209	On 01/11/2018			Bond Future	1	27,700,000	0.00 Member	Sell
16:56:46	R209	On 01/11/2018			Bond Future	1	2,300,000	0.00 Client	Buy
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>120,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>67</b>	<b>560,300,000</b>	<b>0.00</b>	