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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:19:02	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Buy
13:19:02	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Sell
14:08:02	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Member	Sell
14:08:02	ALBI	On 02/11/2017		Index Future	1	10,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:08:39	IGOV	On 02/11/2017		Index Future	1	50,000	0.00 Member	Buy
13:08:39	IGOV	On 02/11/2017		Index Future	1	50,000	0.00 Member	Sell
14:07:41	IGOV	On 02/11/2017		Index Future	1	50,000	0.00 Member	Sell
14:07:41	IGOV	On 02/11/2017		Index Future	1	50,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>					<b>4</b>	<b>200,000</b>	<b>0.00</b>	
8:43:53	R186	On 02/11/2017		Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:43:53	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
8:49:11	R186	On 01/02/2018			Bond Future	1	67,000,000	0.00 Member	Sell
8:49:11	R186	On 01/02/2018			Bond Future	1	23,000,000	0.00 Member	Buy
9:00:52	R186	On 01/02/2018			Bond Future	1	44,000,000	0.00 Member	Buy
9:00:52	R186	On 01/02/2018			Bond Future	1	23,000,000	0.00 Member	Sell
9:00:52	R186	On 01/02/2018			Bond Future	1	23,000,000	0.00 Client	Buy
9:00:52	R186	On 01/02/2018			Bond Future	1	44,000,000	0.00 Member	Sell
9:00:52	R186	On 01/02/2018			Bond Future	1	44,000,000	0.00 Client	Buy
10:02:25	R186	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Sell
10:02:25	R186	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Buy
12:24:43	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Buy
12:24:43	R186	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
14:39:43	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Buy
14:39:43	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:01:19	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Member	Sell
15:01:19	R186	On 02/11/2017			Bond Future	1	1,000,000	0.00 Client	Buy
16:04:49	R186	On 02/11/2017			Bond Future	1	6,100,000	0.00 Client	Sell
16:04:49	R186	On 02/11/2017			Bond Future	1	6,100,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>337,400,000</b>	<b>0.00</b>	
12:16:15	R2037	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
12:16:15	R2037	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Buy
17:30:02	R2037	On 02/11/2017			Bond Future	1	4,600,000	0.00 Member	Sell
17:30:02	R2037	On 02/11/2017			Bond Future	1	4,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>4</b>	<b>18,400,000</b>	<b>0.00</b>	
12:24:24	R208	On 02/11/2017			Bond Future	1	24,000,000	0.00 Member	Buy
12:24:24	R208	On 02/11/2017			Bond Future	1	16,900,000	0.00 Member	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	16,900,000	0.00 Client	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	16,900,000	0.00 Member	Buy
17:31:36	R208	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Buy
17:31:36	R208	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	1,600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:31:36	R208	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Buy
17:31:36	R208	On 02/11/2017			Bond Future	1	2,800,000	0.00 Member	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	1,100,000	0.00 Client	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Buy
17:31:36	R208	On 02/11/2017			Bond Future	1	1,100,000	0.00 Member	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	1,600,000	0.00 Member	Sell
17:31:36	R208	On 02/11/2017			Bond Future	1	2,800,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>16</b>	<b>96,000,000</b>	<b>0.00</b>	
10:02:25	R209	On 02/11/2017			Bond Future	1	18,600,000	0.00 Member	Buy
10:02:25	R209	On 02/11/2017			Bond Future	1	18,600,000	0.00 Client	Sell
14:52:54	R209	On 01/02/2018	9.88	Put	Bond Future	1	97,000,000	0.00 Member	Buy
14:52:54	R209	On 01/02/2018	9.59	Put	Bond Future	1	97,000,000	0.00 Member	Sell
14:52:54	R209	On 01/02/2018	9.33	Call	Bond Future	1	123,000,000	0.00 Member	Buy
14:52:54	R209	On 01/02/2018	9.33	Call	Bond Future	1	97,000,000	0.00 Member	Buy
14:52:54	R209	On 01/02/2018	9.59	Put	Bond Future	1	123,000,000	0.00 Member	Sell
14:52:54	R209	On 01/02/2018	9.88	Put	Bond Future	1	123,000,000	0.00 Member	Buy
14:52:54	R209	On 01/02/2018	9.88	Put	Bond Future	1	123,000,000	0.00 Client	Sell
14:52:54	R209	On 01/02/2018	9.33	Call	Bond Future	1	123,000,000	0.00 Client	Sell
14:52:54	R209	On 01/02/2018	9.59	Put	Bond Future	1	123,000,000	0.00 Client	Buy
14:52:54	R209	On 01/02/2018	9.59	Put	Bond Future	1	97,000,000	0.00 Client	Buy
14:52:54	R209	On 01/02/2018	9.33	Call	Bond Future	1	97,000,000	0.00 Client	Sell
14:52:54	R209	On 01/02/2018	9.88	Put	Bond Future	1	97,000,000	0.00 Client	Sell
17:17:21	R209	On 02/11/2017			Bond Future	1	11,600,000	0.00 Member	Buy
17:17:21	R209	On 02/11/2017			Bond Future	1	11,600,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>16</b>	<b>1,380,400,000</b>	<b>0.00</b>	
12:16:15	R213	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Sell
12:16:15	R213	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Buy
17:30:15	R213	On 02/11/2017			Bond Future	1	6,200,000	0.00 Client	Buy
17:30:15	R213	On 02/11/2017			Bond Future	1	6,200,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R213 Bond Future				4	24,800,000		0.00
	Grand Total for all Instruments				67	1,857,240,000		0.00