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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:04:03	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Buy
17:04:03	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Sell
17:06:47	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Buy
17:06:47	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Sell
17:12:56	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Client	Buy
17:12:56	ALBI	On 01/02/2018		Index Future	1	1,290,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>6</b>	<b>7,740,000</b>	<b>0.00</b>	
17:09:37	I2033	On 01/02/2018		Bond Future	1	1,900,000	0.00 Member	Buy
17:09:37	I2033	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Sell
17:39:14	I2033	On 01/02/2018		Bond Future	1	300,000	0.00 Member	Sell
17:39:14	I2033	On 01/02/2018		Bond Future	1	800,000	0.00 Member	Buy
17:39:14	I2033	On 01/02/2018		Bond Future	1	300,000	0.00 Client	Sell
17:39:14	I2033	On 01/02/2018		Bond Future	1	200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:39:14	I2033	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Buy
17:39:14	I2033	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:39:14	I2033	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	200,000	0.00 Member	Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
17:39:14	I2033	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for I2033 Bond Future</b>						<b>16</b>	<b>7,600,000</b>	<b>0.00</b>	
17:09:37	I2046	On 01/02/2018			Bond Future	1	8,500,000	0.00 Member	Buy
17:09:37	I2046	On 01/02/2018			Bond Future	1	8,500,000	0.00 Client	Sell
<b>Total for I2046 Bond Future</b>						<b>2</b>	<b>17,000,000</b>	<b>0.00</b>	
14:08:18	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Buy
14:08:18	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
14:08:18	R186	On 01/02/2018			Bond Future	1	65,000,000	0.00 Member	Sell
14:08:18	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:46:00	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:46:00	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Client	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	54,200,000	0.00 Client	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	54,200,000	0.00 Member	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Member	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	700,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	6,900,000	0.00 Client	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	54,200,000	0.00 Member	Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Buy
16:05:15	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:05:15	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>23</b>	<b>272,000,000</b>	<b>0.00</b>	
17:13:53	R202	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:13:53	R202	On 01/02/2018			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>3,200,000</b>	<b>0.00</b>	
17:28:26	R2030	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Buy
17:28:26	R2030	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:34:18	R2030	On 01/02/2018			Bond Future	1	2,700,000	0.00 Member	Sell
17:34:18	R2030	On 01/02/2018			Bond Future	1	2,700,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>10,800,000</b>	<b>0.00</b>	
14:19:42	R2032	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Buy
14:19:42	R2032	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
15:47:05	R2032	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
15:47:05	R2032	On 01/02/2018			Bond Future	1	6,000,000	0.00 Client	Buy
<b>Total for R2032 Bond Future</b>						<b>4</b>	<b>24,000,000</b>	<b>0.00</b>	
8:59:53	R204	On 01/02/2018			Bond Future	1	39,000,000	0.00 Member	Sell
8:59:53	R204	On 01/02/2018			Bond Future	1	39,000,000	0.00 Member	Buy
15:56:26	R204	On 01/02/2018			Bond Future	1	39,000,000	0.00 Member	Buy
15:56:26	R204	On 01/02/2018			Bond Future	1	39,000,000	0.00 Member	Sell
15:59:56	R204	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Sell
15:59:56	R204	On 01/02/2018			Bond Future	1	30,900,000	0.00 Member	Buy
16:06:39	R204	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:06:39	R204	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Buy
16:06:39	R204	On 01/02/2018			Bond Future	1	9,700,000	0.00 Client	Sell
16:06:39	R204	On 01/02/2018			Bond Future	1	15,300,000	0.00 Member	Sell
16:06:39	R204	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
16:06:39	R204	On 01/02/2018			Bond Future	1	15,300,000	0.00 Client	Sell
16:06:39	R204	On 01/02/2018			Bond Future	1	15,300,000	0.00 Member	Buy
16:06:39	R204	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Sell
17:07:30	R204	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Sell
17:07:30	R204	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:34:02	R204	On 01/02/2018			Bond Future	1	3,900,000	0.00 Member	Buy
17:34:02	R204	On 01/02/2018			Bond Future	1	3,900,000	0.00 Client	Sell
<b>Total for R204 Bond Future</b>						<b>18</b>	<b>295,200,000</b>	<b>0.00</b>	
8:45:33	R207	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
8:45:33	R207	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Sell
14:19:42	R207	On 01/02/2018			Bond Future	1	66,400,000	0.00 Member	Buy
14:19:42	R207	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Buy
14:19:42	R207	On 01/02/2018			Bond Future	1	66,400,000	0.00 Member	Sell
14:19:42	R207	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
15:44:45	R207	On 01/02/2018			Bond Future	1	800,000	0.00 Member	Buy
15:44:45	R207	On 01/02/2018			Bond Future	1	800,000	0.00 Client	Sell
15:46:19	R207	On 01/02/2018			Bond Future	1	66,400,000	0.00 Client	Buy
15:46:19	R207	On 01/02/2018			Bond Future	1	66,400,000	0.00 Member	Sell
15:46:42	R207	On 01/02/2018			Bond Future	1	3,600,000	0.00 Member	Sell
15:46:42	R207	On 01/02/2018			Bond Future	1	3,600,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>12</b>	<b>283,200,000</b>	<b>0.00</b>	
11:14:57	R209	On 03/05/2018	10.73	Put	Bond Future	1	25,500,000	0.00 Member	Sell
11:14:57	R209	On 03/05/2018	10.22	Put	Bond Future	1	25,500,000	0.00 Member	Buy
11:14:57	R209	On 03/05/2018	9.75	Call	Bond Future	1	25,500,000	0.00 Member	Sell
11:14:57	R209	On 03/05/2018	9.75	Call	Bond Future	1	43,500,000	0.00 Member	Buy
11:14:57	R209	On 03/05/2018	10.22	Put	Bond Future	1	43,500,000	0.00 Member	Sell
11:14:57	R209	On 03/05/2018	10.73	Put	Bond Future	1	43,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:13:51	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Member	Sell
14:14:20	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Member	Buy
14:14:40	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Member	Sell
14:15:42	R209	On 03/05/2018	10.73	Put	Bond Future	1	25,500,000	0.00 Member	Buy
14:15:42	R209	On 03/05/2018	10.73	Put	Bond Future	1	14,000,000	0.00 Member	Sell
14:18:38	R209	On 03/05/2018	10.22	Put	Bond Future	1	25,500,000	0.00 Member	Sell
14:18:38	R209	On 03/05/2018	10.22	Put	Bond Future	1	14,000,000	0.00 Member	Buy
14:19:04	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Member	Sell
14:19:04	R209	On 03/05/2018	10.22	Put	Bond Future	1	18,000,000	0.00 Client	Buy
14:19:37	R209	On 03/05/2018	9.75	Call	Bond Future	1	25,500,000	0.00 Member	Buy
14:19:37	R209	On 03/05/2018	9.75	Call	Bond Future	1	14,000,000	0.00 Member	Sell
14:19:58	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Member	Buy
14:19:58	R209	On 03/05/2018	9.75	Call	Bond Future	1	18,000,000	0.00 Client	Sell
15:04:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	11,500,000	0.00 Member	Buy
15:04:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	11,500,000	0.00 Member	Sell
15:04:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	14,000,000	0.00 Member	Buy
15:04:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	14,000,000	0.00 Client	Sell
15:04:21	R209	On 03/05/2018	10.73	Put	Bond Future	1	11,500,000	0.00 Client	Sell
15:05:09	R209	On 03/05/2018	10.22	Put	Bond Future	1	11,500,000	0.00 Client	Buy
15:05:09	R209	On 03/05/2018	10.22	Put	Bond Future	1	14,000,000	0.00 Client	Buy
15:05:09	R209	On 03/05/2018	10.22	Put	Bond Future	1	11,500,000	0.00 Member	Sell
15:05:09	R209	On 03/05/2018	10.22	Put	Bond Future	1	14,000,000	0.00 Member	Sell
15:05:09	R209	On 03/05/2018	10.22	Put	Bond Future	1	11,500,000	0.00 Member	Buy
15:05:49	R209	On 03/05/2018	9.75	Call	Bond Future	1	14,000,000	0.00 Client	Sell
15:05:49	R209	On 03/05/2018	9.75	Call	Bond Future	1	14,000,000	0.00 Member	Buy
15:05:49	R209	On 03/05/2018	9.75	Call	Bond Future	1	11,500,000	0.00 Client	Sell
15:05:49	R209	On 03/05/2018	9.75	Call	Bond Future	1	11,500,000	0.00 Member	Sell
15:05:49	R209	On 03/05/2018	9.75	Call	Bond Future	1	11,500,000	0.00 Member	Buy
15:08:56	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Member	Buy
15:08:56	R209	On 03/05/2018	10.73	Put	Bond Future	1	18,000,000	0.00 Client	Sell
15:43:44	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Member	Buy
15:43:44	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Member	Sell
15:43:44	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Member	Sell
15:43:44	R209	On 02/08/2018	10.84	Put	Bond Future	1	43,500,000	0.00 Member	Buy
15:43:44	R209	On 02/08/2018	10.21	Put	Bond Future	1	43,500,000	0.00 Member	Sell
15:43:44	R209	On 02/08/2018	9.66	Call	Bond Future	1	43,500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:10:34	R209	On 02/08/2018	9.66	Call	Bond Future	1	25,500,000	0.00 Member	Sell
16:10:43	R209	On 02/08/2018	10.21	Put	Bond Future	1	25,500,000	0.00 Member	Buy
16:10:50	R209	On 02/08/2018	10.84	Put	Bond Future	1	25,500,000	0.00 Member	Sell
16:11:10	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Member	Buy
16:11:10	R209	On 02/08/2018	10.84	Put	Bond Future	1	18,000,000	0.00 Client	Sell
16:11:27	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Member	Buy
16:11:27	R209	On 02/08/2018	9.66	Call	Bond Future	1	18,000,000	0.00 Client	Sell
16:11:52	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Member	Sell
16:11:52	R209	On 02/08/2018	10.21	Put	Bond Future	1	18,000,000	0.00 Client	Buy
16:12:11	R209	On 02/08/2018	9.66	Call	Bond Future	1	25,500,000	0.00 Member	Buy
16:12:11	R209	On 02/08/2018	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Sell
16:12:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	25,500,000	0.00 Member	Sell
16:12:24	R209	On 02/08/2018	10.21	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:12:34	R209	On 02/08/2018	10.84	Put	Bond Future	1	25,500,000	0.00 Member	Buy
16:12:34	R209	On 02/08/2018	10.84	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:20:43	R209	On 02/08/2018	9.66	Call	Bond Future	1	11,500,000	0.00 Client	Sell
16:20:43	R209	On 02/08/2018	9.66	Call	Bond Future	1	11,500,000	0.00 Member	Sell
16:20:43	R209	On 02/08/2018	9.66	Call	Bond Future	1	11,500,000	0.00 Member	Buy
16:20:44	R209	On 02/08/2018	9.66	Call	Bond Future	1	14,000,000	0.00 Member	Buy
16:20:44	R209	On 02/08/2018	9.66	Call	Bond Future	1	14,000,000	0.00 Client	Sell
16:21:13	R209	On 02/08/2018	10.21	Put	Bond Future	1	14,000,000	0.00 Member	Sell
16:21:13	R209	On 02/08/2018	10.21	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:21:13	R209	On 02/08/2018	10.21	Put	Bond Future	1	11,500,000	0.00 Client	Buy
16:21:13	R209	On 02/08/2018	10.21	Put	Bond Future	1	14,000,000	0.00 Client	Buy
16:21:13	R209	On 02/08/2018	10.21	Put	Bond Future	1	11,500,000	0.00 Member	Buy
16:21:42	R209	On 02/08/2018	10.84	Put	Bond Future	1	11,500,000	0.00 Client	Sell
16:21:42	R209	On 02/08/2018	10.84	Put	Bond Future	1	11,500,000	0.00 Member	Sell
16:21:42	R209	On 02/08/2018	10.84	Put	Bond Future	1	14,000,000	0.00 Member	Buy
16:21:42	R209	On 02/08/2018	10.84	Put	Bond Future	1	14,000,000	0.00 Client	Sell
16:21:42	R209	On 02/08/2018	10.84	Put	Bond Future	1	11,500,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>72</b>	<b>1,350,000,000</b>	<b>0.00</b>	
17:28:26	R213	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Buy
17:28:26	R213	On 01/02/2018			Bond Future	1	3,200,000	0.00 Member	Sell
17:34:27	R213	On 01/02/2018			Bond Future	1	3,200,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:34:27	R213	On 01/02/2018		Bond Future	1	3,200,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>					<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>163</b>	<b>2,283,540,000</b>	<b>0.00</b>	