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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:04	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Sell
16:33:04	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
16:58:37	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
16:58:37	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
13:22:03	ES33	On 01/02/2018		Bond Future	1	4,900,000	0.00 Client	Sell
13:22:03	ES33	On 01/02/2018		Bond Future	1	4,900,000	0.00 Client	Buy
<b>Total for ES33 Bond Future</b>					<b>2</b>	<b>9,800,000</b>	<b>0.00</b>	
13:23:23	ES42	On 01/02/2018		Bond Future	1	7,000,000	0.00 Client	Sell
13:23:23	ES42	On 01/02/2018		Bond Future	1	7,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for ES42 Bond Future</b>						<b>2</b>	<b>14,000,000</b>	<b>0.00</b>	
8:42:19	IGOV	On 03/05/2018			Index Future	1	10,000	0.00 Client	Sell
8:42:19	IGOV	On 03/05/2018			Index Future	1	10,000	0.00 Member	Buy
14:40:18	IGOV	On 03/05/2018			Index Future	1	10,000	0.00 Member	Sell
14:40:18	IGOV	On 03/05/2018			Index Future	1	10,000	0.00 Client	Buy
<b>Total for IGOV Index Future</b>						<b>4</b>	<b>40,000</b>	<b>0.00</b>	
11:45:38	R186	On 01/02/2018			Bond Future	1	37,000,000	0.00 Member	Buy
11:45:38	R186	On 01/02/2018			Bond Future	1	106,300,000	0.00 Member	Sell
13:03:40	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
13:03:40	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
13:07:22	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
13:07:22	R186	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
13:49:02	R186	On 01/02/2018			Bond Future	1	30,500,000	0.00 Client	Sell
13:49:02	R186	On 01/02/2018			Bond Future	1	30,500,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	38,400,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	7,400,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	8,800,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	37,000,000	0.00 Member	Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	37,000,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	9,700,000	0.00 Member	Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	38,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	7,400,000	0.00 Member	Sell
14:42:05	R186	On 01/02/2018			Bond Future	1	38,400,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	8,800,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	7,400,000	0.00 Client	Buy
14:42:05	R186	On 01/02/2018			Bond Future	1	8,800,000	0.00 Member	Sell
14:42:44	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
14:42:44	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Sell
14:42:44	R186	On 01/02/2018			Bond Future	1	57,900,000	0.00 Member	Buy
14:42:44	R186	On 01/02/2018			Bond Future	1	72,400,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	12,900,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	28,100,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	7,700,000	0.00 Member	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	7,700,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	12,900,000	0.00 Client	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	28,100,000	0.00 Member	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
17:08:32	R186	On 01/02/2018			Bond Future	1	7,700,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	28,100,000	0.00 Member	Buy
17:08:32	R186	On 01/02/2018			Bond Future	1	12,900,000	0.00 Member	Sell
17:08:46	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Sell
17:08:46	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:09:31	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	20,600,000	0.00 Member	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Client	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	44,600,000	0.00 Member	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	20,600,000	0.00 Member	Buy
17:09:31	R186	On 01/02/2018			Bond Future	1	44,600,000	0.00 Client	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Member	Buy
17:09:31	R186	On 01/02/2018			Bond Future	1	44,600,000	0.00 Member	Buy
17:09:31	R186	On 01/02/2018			Bond Future	1	4,600,000	0.00 Client	Sell
17:09:31	R186	On 01/02/2018			Bond Future	1	2,200,000	0.00 Member	Buy
17:09:31	R186	On 01/02/2018			Bond Future	1	20,600,000	0.00 Client	Sell
17:10:58	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Member	Buy
17:10:58	R186	On 01/02/2018			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>73</b>	<b>1,010,600,000</b>	<b>0.00</b>	
9:00:00	R2023	On 01/02/2018			Bond Future	1	110,000,000	0.00 Member	Buy
9:00:00	R2023	On 01/02/2018			Bond Future	1	110,000,000	0.00 Member	Sell
9:03:13	R2023	On 01/02/2018			Bond Future	1	110,000,000	0.00 Member	Buy
9:03:13	R2023	On 01/02/2018			Bond Future	1	110,000,000	0.00 Client	Sell
12:47:40	R2023	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
12:47:40	R2023	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
13:05:10	R2023	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
13:05:10	R2023	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
13:14:40	R2023	On 01/02/2018			Bond Future	1	45,500,000	0.00 Client	Sell
13:14:40	R2023	On 01/02/2018			Bond Future	1	45,500,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>533,400,000</b>	<b>0.00</b>	
12:47:40	R2032	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
12:47:40	R2032	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
13:04:44	R2032	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
13:04:44	R2032	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
13:16:39	R2032	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Buy
13:16:39	R2032	On 01/02/2018			Bond Future	1	7,100,000	0.00 Client	Sell
16:51:36	R2032	On 01/02/2018			Bond Future	1	12,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:51:36	R2032	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Sell
17:06:21	R2032	On 01/02/2018			Bond Future	1	88,000,000	0.00 Member	Sell
17:06:21	R2032	On 01/02/2018			Bond Future	1	70,000,000	0.00 Member	Buy
17:07:17	R2032	On 01/02/2018			Bond Future	1	6,900,000	0.00 Member	Buy
17:07:17	R2032	On 01/02/2018			Bond Future	1	6,900,000	0.00 Client	Sell
17:07:17	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Sell
17:07:17	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Buy
17:07:17	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Client	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,900,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,600,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,400,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	5,200,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	3,400,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,900,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Sell
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,600,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	1,400,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Buy
17:29:08	R2032	On 01/02/2018			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>60</b>	<b>278,200,000</b>	<b>0.00</b>	
12:47:40	R2035	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
12:47:40	R2035	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
13:04:20	R2035	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Buy
13:04:20	R2035	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
13:18:07	R2037	On 01/02/2018			Bond Future	1	26,600,000	0.00 Client	Sell
13:18:07	R2037	On 01/02/2018			Bond Future	1	26,600,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>2</b>	<b>53,200,000</b>	<b>0.00</b>	
13:19:27	R2040	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
13:19:27	R2040	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>0.00</b>	
11:19:09	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
11:20:23	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Buy
11:21:35	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Buy
11:21:35	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
11:31:21	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
11:31:21	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Buy
13:20:42	R2044	On 01/02/2018			Bond Future	1	21,300,000	0.00 Client	Buy
13:20:42	R2044	On 01/02/2018			Bond Future	1	21,300,000	0.00 Client	Sell
15:23:35	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Buy
15:23:35	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
15:39:05	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Sell
15:39:05	R2044	On 01/02/2018			Bond Future	1	500,000,000	0.00 Member	Buy
<b>Total for R2044 Bond Future</b>						<b>12</b>	<b>5,042,600,000</b>	<b>0.00</b>	
12:50:21	R207	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
12:50:21	R207	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
13:08:19	R207	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Buy
13:08:19	R207	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
17:08:46	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:08:46	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:11:12	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:11:12	R207	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>8</b>	<b>2,800,000</b>	<b>0.00</b>	
14:21:40	R209	On 01/02/2018			Bond Future	1	28,000,000	0.00 Member	Sell
14:21:40	R209	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Buy
14:23:30	R209	On 01/02/2018			Bond Future	1	26,200,000	0.00 Member	Buy
14:23:30	R209	On 01/02/2018			Bond Future	1	1,800,000	0.00 Client	Buy
14:23:30	R209	On 01/02/2018			Bond Future	1	26,200,000	0.00 Member	Sell
14:23:30	R209	On 01/02/2018			Bond Future	1	26,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:23:30	R209	On 01/02/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:33:04	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
16:33:04	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
16:58:59	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
16:58:59	R209	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>11</b>	<b>135,600,000</b>	<b>0.00</b>	
13:27:26	R212	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Buy
13:27:26	R212	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>11,800,000</b>	<b>0.00</b>	
13:29:18	R213	On 01/02/2018			Bond Future	1	29,300,000	0.00 Client	Sell
13:29:18	R213	On 01/02/2018			Bond Future	1	29,300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>58,600,000</b>	<b>0.00</b>	
13:32:03	R214	On 01/02/2018			Bond Future	1	27,500,000	0.00 Client	Buy
13:32:03	R214	On 01/02/2018			Bond Future	1	27,500,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>55,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>200</b>	<b>7,210,480,000</b>	<b>0.00</b>	