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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/01/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:24:43	ALBI	On 01/02/2018		Index Future	1	100,000	0.00 Client	Sell
17:24:43	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Buy
17:24:43	ALBI	On 01/02/2018		Index Future	1	100,000	0.00 Member	Buy
17:24:43	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Sell
17:32:38	ALBI	On 01/02/2018		Index Future	1	100,000	0.00 Member	Buy
17:32:38	ALBI	On 01/02/2018		Index Future	1	100,000	0.00 Member	Sell
17:32:58	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Sell
17:32:58	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
17:36:35	ALBI	On 01/02/2018		Index Future	1	100,000	0.00 Member	Sell
17:36:35	ALBI	On 01/02/2018		Index Future	1	100,000	0.00 Client	Buy
17:37:17	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Sell
17:37:17	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>					<b>12</b>	<b>660,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:24:43	I2033	On 03/05/2018			Bond Future	1	38,400,000	0.00 Member	Sell
14:24:43	I2033	On 03/05/2018			Bond Future	1	23,300,000	0.00 Member	Buy
14:34:18	I2033	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Sell
14:34:18	I2033	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Sell
14:34:18	I2033	On 03/05/2018			Bond Future	1	3,300,000	0.00 Client	Buy
14:34:18	I2033	On 03/05/2018			Bond Future	1	11,800,000	0.00 Client	Buy
14:34:18	I2033	On 03/05/2018			Bond Future	1	11,800,000	0.00 Member	Buy
14:34:18	I2033	On 03/05/2018			Bond Future	1	3,300,000	0.00 Member	Buy
14:34:19	I2033	On 03/05/2018			Bond Future	1	23,300,000	0.00 Client	Buy
14:34:19	I2033	On 03/05/2018			Bond Future	1	23,300,000	0.00 Member	Sell
<b>Total for I2033 Bond Future</b>						<b>10</b>	<b>153,600,000</b>	<b>0.00</b>	
13:41:34	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
13:41:34	R186	On 01/02/2018			Bond Future	1	100,000,000	0.00 Member	Buy
16:53:51	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
16:53:51	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Buy
16:53:51	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Sell
16:53:51	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Sell
16:53:51	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:53:51	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Member	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	27,000,000	0.00 Member	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:53:52	R186	On 01/02/2018			Bond Future	1	55,000,000	0.00 Member	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Buy
16:53:52	R186	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	27,000,000	0.00 Client	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	55,000,000	0.00 Member	Buy
16:53:52	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Client	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	55,000,000	0.00 Client	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:53:52	R186	On 01/02/2018			Bond Future	1	27,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>19</b>	<b>400,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:31:41	R197	On 03/05/2018			Bond Future	1	10,400,000	0.00 Member	Buy
14:31:41	R197	On 03/05/2018			Bond Future	1	16,500,000	0.00 Member	Sell
14:35:52	R197	On 03/05/2018			Bond Future	1	5,300,000	0.00 Member	Sell
14:35:52	R197	On 03/05/2018			Bond Future	1	5,300,000	0.00 Member	Buy
14:35:52	R197	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
14:35:52	R197	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Buy
14:35:52	R197	On 03/05/2018			Bond Future	1	10,400,000	0.00 Member	Sell
14:35:52	R197	On 03/05/2018			Bond Future	1	10,400,000	0.00 Client	Buy
14:35:52	R197	On 03/05/2018			Bond Future	1	5,300,000	0.00 Client	Buy
14:35:52	R197	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R197 Bond Future</b>						<b>10</b>	<b>66,000,000</b>	<b>0.00</b>	
14:24:43	R202	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Sell
14:24:43	R202	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Buy
14:33:03	R202	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Sell
14:33:03	R202	On 03/05/2018			Bond Future	1	5,400,000	0.00 Client	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>21,600,000</b>	<b>0.00</b>	
13:41:34	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
13:41:34	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
13:58:39	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
13:58:39	R204	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>8,000,000</b>	<b>0.00</b>	
11:21:12	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
11:21:12	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
11:47:53	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
11:47:53	R2040	On 03/05/2018			Bond Future	1	4,000,000	0.00 Client	Buy
11:58:58	R2040	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
11:58:58	R2040	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
12:04:24	R2040	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
12:04:24	R2040	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
12:21:25	R2040	On 03/05/2018			Bond Future	1	139,500,000	0.00 Member	Sell
12:21:25	R2040	On 03/05/2018			Bond Future	1	11,400,000	0.00 Member	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	11,400,000	0.00 Member	Sell
12:27:02	R2040	On 03/05/2018			Bond Future	1	10,800,000	0.00 Client	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	39,000,000	0.00 Member	Sell
12:27:02	R2040	On 03/05/2018			Bond Future	1	10,800,000	0.00 Member	Sell
12:27:02	R2040	On 03/05/2018			Bond Future	1	78,300,000	0.00 Member	Sell
12:27:02	R2040	On 03/05/2018			Bond Future	1	11,400,000	0.00 Client	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	39,000,000	0.00 Member	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	78,300,000	0.00 Member	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	10,800,000	0.00 Member	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	78,300,000	0.00 Client	Buy
12:27:02	R2040	On 03/05/2018			Bond Future	1	39,000,000	0.00 Client	Buy
<b>Total for R2040 Bond Future</b>						<b>21</b>	<b>578,000,000</b>	<b>0.00</b>	
11:58:58	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
11:58:58	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
12:03:50	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Sell
12:03:50	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
17:31:00	R209	On 01/02/2018			Bond Future	1	60,000,000	0.00 Member	Buy
17:31:00	R209	On 01/02/2018			Bond Future	1	4,800,000	0.00 Member	Sell
17:37:16	R209	On 01/02/2018			Bond Future	1	55,200,000	0.00 Member	Buy
17:37:16	R209	On 01/02/2018			Bond Future	1	55,200,000	0.00 Member	Sell
17:37:16	R209	On 01/02/2018			Bond Future	1	4,800,000	0.00 Member	Buy
17:37:16	R209	On 01/02/2018			Bond Future	1	55,200,000	0.00 Client	Sell
17:37:16	R209	On 01/02/2018			Bond Future	1	4,800,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>240,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>91</b>	<b>1,471,860,000</b>	<b>0.00</b>	