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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/02/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:38:08	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Sell
14:38:08	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Client	Buy
16:23:39	ALBI	On 03/05/2018		Index Future	1	20,000	0.00 Client	Buy
16:23:39	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Sell
16:53:59	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Sell
16:54:20	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Buy
16:54:20	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Client	Sell
16:54:46	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Member	Buy
16:54:46	ALBI	On 03/05/2018		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>9</b>	<b>100,000</b>	<b>0.00</b>	
13:35:05	JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	1	2,500,000,000	0.00 Client	Buy
13:35:05	JIBAR FUTURE	On 19/12/2018		Jibar Tradeable Future	1	2,500,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>2</b>	<b>5,000,000,000</b>	<b>0.00</b>	
8:32:09	R186	On 03/05/2018			Bond Future	1	46,400,000	0.00 Member	Buy
8:32:09	R186	On 03/05/2018			Bond Future	1	46,400,000	0.00 Member	Sell
9:38:58	R186	On 01/11/2018	7.96	Call	Bond Future	1	4,200,000	0.00 Client	Buy
9:38:58	R186	On 01/11/2018	7.96	Call	Bond Future	1	4,200,000	0.00 Client	Sell
9:44:51	R186	On 01/11/2018	9.14	Put	Bond Future	1	4,200,000	0.00 Client	Buy
9:44:51	R186	On 01/11/2018	8.46	Put	Bond Future	1	4,200,000	0.00 Client	Sell
9:44:51	R186	On 01/11/2018	9.14	Put	Bond Future	1	4,200,000	0.00 Client	Sell
9:44:51	R186	On 01/11/2018	8.46	Put	Bond Future	1	4,200,000	0.00 Client	Buy
9:56:16	R186	On 01/11/2018	8.46	Put	Bond Future	1	4,200,000	0.00 Client	Buy
9:56:16	R186	On 01/11/2018	8.46	Put	Bond Future	1	4,200,000	0.00 Client	Sell
9:58:59	R186	On 01/11/2018	8.46	Call	Bond Future	1	4,200,000	0.00 Client	Sell
9:58:59	R186	On 01/11/2018	8.46	Call	Bond Future	1	4,200,000	0.00 Client	Buy
10:01:37	R186	On 01/11/2018	7.96	Call	Bond Future	1	7,600,000	0.00 Client	Buy
10:01:37	R186	On 01/11/2018	7.96	Call	Bond Future	1	7,600,000	0.00 Client	Sell
10:02:56	R186	On 01/11/2018	9.14	Put	Bond Future	1	7,600,000	0.00 Client	Sell
10:02:56	R186	On 01/11/2018	9.14	Put	Bond Future	1	7,600,000	0.00 Client	Buy
10:06:22	R186	On 01/11/2018	7.96	Call	Bond Future	1	7,600,000	0.00 Client	Sell
10:06:22	R186	On 01/11/2018	7.96	Call	Bond Future	1	7,600,000	0.00 Client	Buy
10:08:31	R186	On 01/11/2018	7.96	Call	Bond Future	1	7,600,000	0.00 Client	Buy
10:08:31	R186	On 01/11/2018	7.96	Call	Bond Future	1	7,600,000	0.00 Client	Sell
10:10:49	R186	On 01/11/2018	8.46	Call	Bond Future	1	7,600,000	0.00 Client	Buy
10:10:49	R186	On 01/11/2018	8.46	Call	Bond Future	1	7,600,000	0.00 Client	Sell
11:19:56	R186	On 03/05/2018			Bond Future	1	46,400,000	0.00 Member	Buy
11:19:56	R186	On 03/05/2018			Bond Future	1	46,400,000	0.00 Client	Sell
11:31:38	R186	On 03/05/2018			Bond Future	1	201,800,000	0.00 Member	Buy
11:31:38	R186	On 03/05/2018			Bond Future	1	201,800,000	0.00 Member	Sell
14:31:52	R186	On 03/05/2018			Bond Future	1	201,800,000	0.00 Client	Buy
14:31:52	R186	On 03/05/2018			Bond Future	1	201,800,000	0.00 Member	Sell
15:46:33	R186	On 02/08/2018			Bond Future	1	73,100,000	0.00 Member	Sell
15:46:33	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
16:09:42	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
16:09:42	R186	On 02/08/2018			Bond Future	1	400,000	0.00 Client	Buy
16:09:42	R186	On 02/08/2018			Bond Future	1	23,800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:09:42	R186	On 02/08/2018			Bond Future	1	48,900,000	0.00 Member	Sell
16:09:42	R186	On 02/08/2018			Bond Future	1	48,900,000	0.00 Client	Buy
16:09:42	R186	On 02/08/2018			Bond Future	1	23,800,000	0.00 Client	Buy
16:09:42	R186	On 02/08/2018			Bond Future	1	23,800,000	0.00 Member	Buy
16:09:42	R186	On 02/08/2018			Bond Future	1	48,900,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>38</b>	<b>1,403,200,000</b>	<b>0.00</b>	
16:39:05	R2035	On 03/05/2018			Bond Future	1	505,000,000	0.00 Member	Sell
16:39:05	R2035	On 03/05/2018			Bond Future	1	505,000,000	0.00 Member	Buy
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>1,010,000,000</b>	<b>0.00</b>	
8:54:42	R2037	On 02/08/2018			Bond Future	1	25,700,000	0.00 Member	Sell
8:54:42	R2037	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Buy
9:49:39	R2037	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Buy
9:49:39	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
9:49:39	R2037	On 02/08/2018			Bond Future	1	9,500,000	0.00 Client	Buy
9:49:39	R2037	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Sell
9:49:39	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
9:49:39	R2037	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
9:49:39	R2037	On 02/08/2018			Bond Future	1	16,000,000	0.00 Member	Sell
9:49:39	R2037	On 02/08/2018			Bond Future	1	16,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>102,800,000</b>	<b>0.00</b>	
8:54:42	R2040	On 02/08/2018			Bond Future	1	34,700,000	0.00 Member	Sell
8:54:42	R2040	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Buy
9:50:07	R2040	On 02/08/2018			Bond Future	1	9,500,000	0.00 Client	Buy
9:50:07	R2040	On 02/08/2018			Bond Future	1	25,000,000	0.00 Client	Buy
9:50:07	R2040	On 02/08/2018			Bond Future	1	9,500,000	0.00 Member	Sell
9:50:07	R2040	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Sell
9:50:07	R2040	On 02/08/2018			Bond Future	1	25,000,000	0.00 Member	Buy
9:50:07	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
9:50:07	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:50:07	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Client	Buy
16:39:05	R2040	On 03/05/2018			Bond Future	1	420,000,000	0.00 Member	Sell
16:39:05	R2040	On 03/05/2018			Bond Future	1	210,000,000	0.00 Member	Buy
17:59:50	R2040	On 03/05/2018			Bond Future	1	105,000,000	0.00 Client	Buy
17:59:50	R2040	On 03/05/2018			Bond Future	1	105,000,000	0.00 Member	Sell
17:59:50	R2040	On 03/05/2018			Bond Future	1	210,000,000	0.00 Member	Sell
17:59:50	R2040	On 03/05/2018			Bond Future	1	210,000,000	0.00 Client	Buy
17:59:50	R2040	On 03/05/2018			Bond Future	1	105,000,000	0.00 Member	Buy
17:59:50	R2040	On 03/05/2018			Bond Future	1	105,000,000	0.00 Member	Sell
17:59:50	R2040	On 03/05/2018			Bond Future	1	105,000,000	0.00 Client	Buy
17:59:50	R2040	On 03/05/2018			Bond Future	1	105,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>20</b>	<b>1,818,800,000</b>	<b>0.00</b>	
9:10:20	R2044	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
9:10:20	R2044	On 03/05/2018			Bond Future	1	4,800,000	0.00 Member	Sell
11:48:09	R2044	On 03/05/2018			Bond Future	1	224,000,000	0.00 Member	Sell
11:48:09	R2044	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Buy
12:03:42	R2044	On 03/05/2018			Bond Future	1	171,000,000	0.00 Member	Buy
12:03:42	R2044	On 03/05/2018			Bond Future	1	51,000,000	0.00 Member	Sell
12:03:42	R2044	On 03/05/2018			Bond Future	1	51,000,000	0.00 Client	Buy
12:03:42	R2044	On 03/05/2018			Bond Future	1	2,000,000	0.00 Client	Buy
12:03:42	R2044	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Sell
12:03:42	R2044	On 03/05/2018			Bond Future	1	2,000,000	0.00 Member	Buy
12:03:42	R2044	On 03/05/2018			Bond Future	1	171,000,000	0.00 Member	Sell
12:03:42	R2044	On 03/05/2018			Bond Future	1	171,000,000	0.00 Client	Buy
14:36:26	R2044	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Buy
14:36:26	R2044	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
14:36:26	R2044	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
14:36:26	R2044	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
14:36:26	R2044	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>17</b>	<b>915,200,000</b>	<b>0.00</b>	
11:48:09	R2048	On 03/05/2018			Bond Future	1	210,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:48:09	R2048	On 03/05/2018			Bond Future	1	54,000,000	0.00 Member	Buy
12:03:02	R2048	On 03/05/2018			Bond Future	1	117,000,000	0.00 Member	Sell
12:03:02	R2048	On 03/05/2018			Bond Future	1	39,000,000	0.00 Member	Sell
12:03:02	R2048	On 03/05/2018			Bond Future	1	54,000,000	0.00 Client	Buy
12:03:02	R2048	On 03/05/2018			Bond Future	1	117,000,000	0.00 Client	Buy
12:03:02	R2048	On 03/05/2018			Bond Future	1	117,000,000	0.00 Member	Buy
12:03:02	R2048	On 03/05/2018			Bond Future	1	39,000,000	0.00 Member	Buy
12:03:02	R2048	On 03/05/2018			Bond Future	1	54,000,000	0.00 Member	Sell
12:03:02	R2048	On 03/05/2018			Bond Future	1	39,000,000	0.00 Client	Buy
16:59:21	R2048	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Sell
16:59:21	R2048	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:24:03	R2048	On 03/05/2018			Bond Future	1	6,000,000	0.00 Member	Buy
17:24:03	R2048	On 03/05/2018			Bond Future	1	6,000,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>14</b>	<b>864,000,000</b>	<b>0.00</b>	
17:21:15	R208	On 03/05/2018			Bond Future	1	14,300,000	0.00 Member	Buy
17:21:15	R208	On 03/05/2018			Bond Future	1	14,300,000	0.00 Member	Sell
17:24:15	R208	On 03/05/2018			Bond Future	1	14,300,000	0.00 Client	Sell
17:24:15	R208	On 03/05/2018			Bond Future	1	14,300,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>57,200,000</b>	<b>0.00</b>	
8:54:42	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Member	Sell
8:54:42	R209	On 02/08/2018			Bond Future	1	2,000,000	0.00 Client	Buy
16:07:53	R209	On 03/05/2018			Bond Future	1	20,000,000	0.00 Member	Buy
16:07:53	R209	On 03/05/2018			Bond Future	1	18,400,000	0.00 Member	Sell
16:11:34	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Client	Sell
16:11:34	R209	On 03/05/2018			Bond Future	1	18,400,000	0.00 Client	Sell
16:11:34	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Buy
16:11:34	R209	On 03/05/2018			Bond Future	1	18,400,000	0.00 Member	Buy
16:11:34	R209	On 03/05/2018			Bond Future	1	1,600,000	0.00 Member	Sell
16:23:05	R209	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:23:05	R209	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Sell
16:39:05	R209	On 03/05/2018			Bond Future	1	1,200,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:39:05	R209	On 03/05/2018			Bond Future	1	600,000,000	0.00 Member	Sell
16:55:05	R209	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
16:55:05	R209	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Sell
17:21:15	R209	On 03/05/2018			Bond Future	1	16,800,000	0.00 Member	Buy
17:21:15	R209	On 03/05/2018			Bond Future	1	15,500,000	0.00 Member	Sell
17:29:32	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:29:32	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:29:32	R209	On 03/05/2018			Bond Future	1	1,300,000	0.00 Client	Sell
17:58:33	R209	On 03/05/2018			Bond Future	1	300,000,000	0.00 Member	Buy
17:58:33	R209	On 03/05/2018			Bond Future	1	300,000,000	0.00 Client	Sell
17:58:33	R209	On 03/05/2018			Bond Future	1	300,000,000	0.00 Member	Sell
17:58:34	R209	On 03/05/2018			Bond Future	1	600,000,000	0.00 Client	Sell
17:58:34	R209	On 03/05/2018			Bond Future	1	300,000,000	0.00 Member	Buy
17:58:34	R209	On 03/05/2018			Bond Future	1	300,000,000	0.00 Member	Sell
17:58:34	R209	On 03/05/2018			Bond Future	1	600,000,000	0.00 Member	Buy
17:58:34	R209	On 03/05/2018			Bond Future	1	300,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>28</b>	<b>4,932,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>144</b>	<b>16,103,500,000</b>	<b>0.00</b>	