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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/04/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:46	ALBI	On 03/05/2018		Index Future	1	190,000	0.00 Client	Buy
12:24:46	ALBI	On 03/05/2018		Index Future	1	190,000	0.00 Member	Sell
12:28:51	ALBI	On 03/05/2018		Index Future	1	190,000	0.00 Member	Buy
12:28:51	ALBI	On 03/05/2018		Index Future	1	190,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>760,000</b>	<b>0.00</b>	
15:40:45	I2033	On 02/08/2018		Bond Future	1	6,900,000	0.00 Client	Buy
15:40:45	I2033	On 02/08/2018		Bond Future	1	6,900,000	0.00 Client	Sell
<b>Total for I2033 Bond Future</b>					<b>2</b>	<b>13,800,000</b>	<b>0.00</b>	
9:24:16	IGOV	On 03/05/2018		Index Future	1	80,000	0.00 Client	Buy
9:24:16	IGOV	On 03/05/2018		Index Future	1	80,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for IGOV Index Future</b>						<b>2</b>	<b>160,000</b>	<b>0.00</b>	
10:43:25	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Buy
10:43:25	R186	On 03/05/2018			Bond Future	1	600,000	0.00 Member	Sell
12:08:21	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Buy
12:08:21	R186	On 03/05/2018			Bond Future	1	10,000,000	0.00 Member	Sell
13:03:10	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Buy
13:03:10	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Client	Buy
13:03:10	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Client	Buy
13:03:10	R186	On 03/05/2018			Bond Future	1	7,000,000	0.00 Member	Sell
13:03:10	R186	On 03/05/2018			Bond Future	1	3,000,000	0.00 Member	Sell
15:40:45	R186	On 03/05/2018			Bond Future	1	49,300,000	0.00 Client	Sell
15:40:45	R186	On 03/05/2018			Bond Future	1	49,300,000	0.00 Client	Buy
15:46:25	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Client	Buy
15:46:25	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Client	Buy
15:46:25	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Sell
15:46:25	R186	On 03/05/2018			Bond Future	1	500,000	0.00 Member	Buy
15:46:25	R186	On 03/05/2018			Bond Future	1	100,000	0.00 Member	Sell
16:04:41	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
16:04:41	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Sell
16:04:41	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Buy
16:04:41	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Buy
16:12:41	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Client	Buy
16:12:41	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Client	Buy
16:12:41	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Buy
16:12:41	R186	On 03/05/2018			Bond Future	1	2,900,000	0.00 Member	Sell
16:12:41	R186	On 03/05/2018			Bond Future	1	1,100,000	0.00 Member	Sell
16:41:35	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Client	Buy
16:41:35	R186	On 03/05/2018			Bond Future	1	5,400,000	0.00 Client	Buy
16:41:35	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:41:35	R186	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:41:35	R186	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Sell
16:41:35	R186	On 03/05/2018			Bond Future	1	5,400,000	0.00 Member	Buy
16:41:36	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Member	Sell
16:41:36	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:41:36	R186	On 03/05/2018			Bond Future	1	1,500,000	0.00 Client	Buy
16:41:36	R186	On 03/05/2018			Bond Future	1	7,400,000	0.00 Client	Buy
16:41:36	R186	On 03/05/2018			Bond Future	1	7,400,000	0.00 Member	Sell
16:41:36	R186	On 03/05/2018			Bond Future	1	7,400,000	0.00 Member	Buy
16:41:36	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Client	Buy
16:41:36	R186	On 03/05/2018			Bond Future	1	11,700,000	0.00 Member	Buy
16:49:21	R186	On 03/05/2018			Bond Future	1	15,000,000	0.00 Member	Buy
16:49:21	R186	On 03/05/2018			Bond Future	1	15,000,000	0.00 Member	Sell
17:13:29	R186	On 03/05/2018			Bond Future	1	15,000,000	0.00 Member	Sell
17:13:29	R186	On 03/05/2018			Bond Future	1	15,000,000	0.00 Client	Buy
17:23:35	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:23:35	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:23:59	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Buy
17:24:00	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Sell
17:31:24	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:31:24	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:32:01	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Buy
17:32:01	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Sell
17:36:03	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:36:03	R186	On 03/05/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:36:38	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Sell
17:36:38	R186	On 03/05/2018			Bond Future	1	27,800,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>55</b>	<b>519,000,000</b>	<b>0.00</b>	
10:43:25	R2023	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Buy
10:43:25	R2023	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
15:03:31	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Buy
15:03:31	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
15:39:02	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Client	Buy
15:39:02	R2023	On 03/05/2018			Bond Future	1	1,000,000	0.00 Member	Sell
15:45:20	R2023	On 03/05/2018			Bond Future	1	2,400,000	0.00 Member	Sell
15:45:20	R2023	On 03/05/2018			Bond Future	1	2,400,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>						<b>8</b>	<b>13,600,000</b>	<b>0.00</b>	
16:04:41	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Sell
16:04:41	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Buy
16:40:05	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Sell
16:40:05	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Client	Buy
17:24:12	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Buy
17:24:12	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Sell
17:32:46	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Sell
17:32:46	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Buy
17:36:56	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Buy
17:36:56	R2030	On 03/05/2018			Bond Future	1	24,200,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>10</b>	<b>242,000,000</b>	<b>0.00</b>	
16:59:07	R2040	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
16:59:07	R2040	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Buy
17:02:38	R2040	On 03/05/2018			Bond Future	1	900,000	0.00 Client	Buy
17:02:38	R2040	On 03/05/2018			Bond Future	1	900,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>3,600,000</b>	<b>0.00</b>	
13:32:02	R2044	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Sell
13:32:02	R2044	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Buy
13:38:57	R2044	On 03/05/2018			Bond Future	1	46,000,000	0.00 Member	Buy
13:38:57	R2044	On 03/05/2018			Bond Future	1	14,000,000	0.00 Client	Buy
13:38:57	R2044	On 03/05/2018			Bond Future	1	14,000,000	0.00 Member	Sell
13:38:57	R2044	On 03/05/2018			Bond Future	1	46,000,000	0.00 Member	Sell
13:38:57	R2044	On 03/05/2018			Bond Future	1	46,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>240,000,000</b>	<b>0.00</b>	
16:03:09	R207	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
16:03:09	R207	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:41:46	R207	On 03/05/2018			Bond Future	1	4,900,000	0.00 Member	Sell
16:41:46	R207	On 03/05/2018			Bond Future	1	4,900,000	0.00 Client	Buy
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>19,600,000</b>	<b>0.00</b>	
10:43:25	R208	On 03/05/2018			Bond Future	1	41,000,000	0.00 Member	Buy
10:43:25	R208	On 03/05/2018			Bond Future	1	41,000,000	0.00 Member	Sell
15:45:06	R208	On 03/05/2018			Bond Future	1	41,000,000	0.00 Client	Buy
15:45:06	R208	On 03/05/2018			Bond Future	1	41,000,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>164,000,000</b>	<b>0.00</b>	
16:01:11	R209	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Buy
16:01:11	R209	On 03/05/2018			Bond Future	1	60,000,000	0.00 Member	Sell
16:04:41	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Sell
16:04:41	R209	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Buy
16:40:31	R209	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Buy
16:40:31	R209	On 03/05/2018			Bond Future	1	1,800,000	0.00 Member	Sell
16:40:31	R209	On 03/05/2018			Bond Future	1	800,000	0.00 Member	Sell
16:40:31	R209	On 03/05/2018			Bond Future	1	800,000	0.00 Client	Buy
16:40:31	R209	On 03/05/2018			Bond Future	1	1,800,000	0.00 Client	Buy
17:24:22	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Buy
17:24:22	R209	On 03/05/2018			Bond Future	1	2,600,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>11</b>	<b>135,600,000</b>	<b>0.00</b>	
10:43:25	R213	On 03/05/2018			Bond Future	1	16,500,000	0.00 Member	Buy
10:43:25	R213	On 03/05/2018			Bond Future	1	35,200,000	0.00 Member	Sell
15:44:47	R213	On 03/05/2018			Bond Future	1	18,700,000	0.00 Member	Buy
15:44:47	R213	On 03/05/2018			Bond Future	1	18,700,000	0.00 Client	Buy
15:44:47	R213	On 03/05/2018			Bond Future	1	16,500,000	0.00 Member	Sell
15:44:47	R213	On 03/05/2018			Bond Future	1	16,500,000	0.00 Client	Buy
15:44:47	R213	On 03/05/2018			Bond Future	1	18,700,000	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				7	140,800,000		0.00
	Grand Total for all Instruments				118	1,492,920,000		0.00