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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/06/2018

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:49:29	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Client	Buy
16:49:29	ALBI	On 02/08/2018		Index Future	1	10,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
16:49:29	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Client	Sell
16:49:29	IGOV	On 02/08/2018		Index Future	1	80,000	0.00 Member	Buy
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>160,000</b>	<b>0.00</b>	
12:04:24	R186	On 02/08/2018		Bond Future	1	17,600,000	0.00 Member	Sell
12:04:24	R186	On 02/08/2018		Bond Future	1	6,000,000	0.00 Member	Buy
12:17:28	R186	On 02/08/2018		Bond Future	1	8,600,000	0.00 Member	Sell
12:17:28	R186	On 02/08/2018		Bond Future	1	8,600,000	0.00 Member	Buy
13:51:18	R186	On 02/08/2018		Bond Future	1	4,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:51:18	R186	On 02/08/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:08:18	R186	On 02/08/2018			Bond Future	1	8,600,000	0.00 Client	Sell
15:08:18	R186	On 02/08/2018			Bond Future	1	8,600,000	0.00 Member	Buy
15:09:15	R186	On 02/08/2018			Bond Future	1	4,600,000	0.00 Member	Sell
15:09:15	R186	On 02/08/2018			Bond Future	1	4,600,000	0.00 Client	Buy
17:58:46	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Client	Buy
17:58:46	R186	On 02/08/2018			Bond Future	1	11,600,000	0.00 Member	Sell
17:58:46	R186	On 02/08/2018			Bond Future	1	11,600,000	0.00 Member	Buy
17:58:46	R186	On 02/08/2018			Bond Future	1	6,000,000	0.00 Member	Sell
17:58:46	R186	On 02/08/2018			Bond Future	1	11,600,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>123,200,000</b>	<b>0.00</b>	
16:46:55	R2023	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Sell
16:46:55	R2023	On 02/08/2018			Bond Future	1	600,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>0.00</b>	
16:46:55	R2030	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:46:55	R2030	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
16:46:55	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:46:55	R2032	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R2032 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
12:04:24	R2037	On 02/08/2018			Bond Future	1	8,200,000	0.00 Member	Sell
12:04:24	R2037	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Buy
16:46:55	R2037	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Buy
16:46:55	R2037	On 02/08/2018			Bond Future	1	700,000	0.00 Member	Sell
17:59:49	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Buy
17:59:49	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Member	Sell
17:59:49	R2037	On 02/08/2018			Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:59:49	R2037	On 02/08/2018			Bond Future	1	4,200,000	0.00 Member	Sell
17:59:49	R2037	On 02/08/2018			Bond Future	1	4,200,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>9</b>	<b>34,200,000</b>	<b>0.00</b>	
16:46:55	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Buy
16:46:55	R2040	On 02/08/2018			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>2</b>	<b>400,000</b>	<b>0.00</b>	
13:51:18	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Buy
13:51:18	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:09:48	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Member	Sell
15:09:48	R2044	On 02/08/2018			Bond Future	1	2,600,000	0.00 Client	Buy
16:46:55	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Buy
16:46:55	R2044	On 02/08/2018			Bond Future	1	400,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>6</b>	<b>11,200,000</b>	<b>0.00</b>	
9:47:29	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Client	Buy
9:47:29	R208	On 02/08/2018			Bond Future	1	7,400,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>14,800,000</b>	<b>0.00</b>	
12:53:35	R209	On 02/08/2018			Bond Future	1	15,000,000	0.00 Member	Sell
12:53:35	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Buy
13:48:37	R209	On 02/08/2018			Bond Future	1	14,000,000	0.00 Member	Sell
13:48:37	R209	On 02/08/2018			Bond Future	1	14,000,000	0.00 Client	Buy
13:48:37	R209	On 02/08/2018			Bond Future	1	14,000,000	0.00 Member	Buy
13:48:38	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Client	Buy
13:48:38	R209	On 02/08/2018			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>60,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:37:02	R212	On 02/08/2018			Bond Future	1	10,000,000	0.00 Member	Buy
10:37:02	R212	On 02/08/2018			Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for R212 Bond Future</b>						<b>2</b>	<b>20,000,000</b>	<b>0.00</b>	
16:46:55	R214	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Buy
16:46:55	R214	On 02/08/2018			Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R214 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>55</b>	<b>265,780,000</b>	<b>0.00</b>	