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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/12/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:52:37	ALBI	On 01/02/2018		Index Future	1	40,000	0.00 Client	Buy
15:52:37	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Sell
16:06:54	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Member	Sell
16:08:21	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Member	Buy
16:08:21	ALBI	On 01/02/2018		Index Future	1	30,000	0.00 Client	Sell
16:08:40	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
16:08:40	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>7</b>	<b>160,000</b>	<b>0.00</b>	
11:20:51	R186	On 01/02/2018		Bond Future	1	8,000,000	0.00 Member	Sell
11:20:51	R186	On 01/02/2018		Bond Future	1	4,000,000	0.00 Member	Buy
11:24:12	R186	On 01/02/2018		Bond Future	1	250,000,000	0.00 Member	Buy
11:24:12	R186	On 01/02/2018		Bond Future	1	250,000,000	0.00 Member	Sell
11:27:37	R186	On 01/02/2018		Bond Future	1	6,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:27:37	R186	On 01/02/2018			Bond Future	1	250,000,000	0.00 Member	Buy
11:28:22	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Buy
11:28:22	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
11:28:22	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
11:28:23	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Client	Buy
11:28:23	R186	On 01/02/2018			Bond Future	1	4,000,000	0.00 Member	Sell
12:38:21	R186	On 01/02/2018			Bond Future	1	20,000,000	0.00 Member	Buy
12:38:21	R186	On 01/02/2018			Bond Future	1	20,000,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	163,200,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	28,600,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	5,700,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	22,500,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	5,700,000	0.00 Member	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	163,200,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	22,500,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	6,000,000	0.00 Client	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	28,600,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	15,000,000	0.00 Member	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	22,500,000	0.00 Member	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	163,200,000	0.00 Member	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	9,000,000	0.00 Member	Sell
14:51:22	R186	On 01/02/2018			Bond Future	1	5,700,000	0.00 Member	Buy
14:51:22	R186	On 01/02/2018			Bond Future	1	28,600,000	0.00 Member	Sell
17:04:25	R186	On 03/05/2018	9.19	Call	Bond Future	1	30,800,000	0.00 Member	Buy
17:04:25	R186	On 03/05/2018	8.69	Call	Bond Future	1	94,600,000	0.00 Client	Buy
17:04:25	R186	On 03/05/2018	9.19	Call	Bond Future	1	94,600,000	0.00 Client	Sell
17:04:25	R186	On 03/05/2018	8.69	Call	Bond Future	1	30,800,000	0.00 Member	Sell
17:04:25	R186	On 03/05/2018	9.72	Put	Bond Future	1	94,600,000	0.00 Client	Buy
17:04:25	R186	On 03/05/2018	9.72	Put	Bond Future	1	30,800,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	21,000,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	1,500,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	1,500,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	900,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	900,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	21,000,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	21,000,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	6,900,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	6,900,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	6,900,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	900,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	800,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	800,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	5,500,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	1,500,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	1,000,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	1,000,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	900,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	900,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	5,500,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	1,000,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	900,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	800,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	5,500,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	24,600,000	0.00 Client	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	24,600,000	0.00 Member	Sell
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	100,000	0.00 Member	Buy
17:17:10	R186	On 03/05/2018	9.72	Put	Bond Future	1	24,600,000	0.00 Member	Buy
17:17:26	R186	On 03/05/2018	9.19	Call	Bond Future	1	24,600,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	21,000,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	1,500,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	5,500,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	6,900,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	1,000,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	900,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	6,900,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	1,500,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	1,000,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	1,000,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	900,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	900,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	900,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	6,900,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	5,500,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	900,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	21,000,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	800,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	800,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	21,000,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	24,600,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	800,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	5,500,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	1,500,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	24,600,000	0.00 Member	Sell
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:27	R186	On 03/05/2018	9.19	Call	Bond Future	1	100,000	0.00 Client	Buy
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	24,600,000	0.00 Client	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	24,600,000	0.00 Member	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	21,000,000	0.00 Member	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	6,900,000	0.00 Member	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	5,500,000	0.00 Member	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	5,500,000	0.00 Member	Buy
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	1,000,000	0.00 Client	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	1,500,000	0.00 Member	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	1,000,000	0.00 Member	Buy
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	1,000,000	0.00 Member	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	6,900,000	0.00 Member	Buy
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	6,900,000	0.00 Client	Sell
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	1,500,000	0.00 Member	Buy
17:17:58	R186	On 03/05/2018	8.69	Call	Bond Future	1	21,000,000	0.00 Client	Sell



Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R186 Bond Future</b>						<b>183</b>	<b>2,522,400,000</b>	<b>0.00</b>	
12:40:45	R202	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
12:40:45	R202	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Sell
16:50:54	R202	On 01/02/2018			Bond Future	1	300,000	0.00 Client	Sell
16:50:54	R202	On 01/02/2018			Bond Future	1	300,000	0.00 Member	Buy
<b>Total for R202 Bond Future</b>						<b>4</b>	<b>1,200,000</b>	<b>0.00</b>	
11:20:51	R2040	On 01/02/2018			Bond Future	1	54,200,000	0.00 Member	Sell
11:20:51	R2040	On 01/02/2018			Bond Future	1	30,000,000	0.00 Member	Buy
11:29:11	R2040	On 01/02/2018			Bond Future	1	21,200,000	0.00 Member	Buy
11:29:11	R2040	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Buy
11:29:11	R2040	On 01/02/2018			Bond Future	1	30,000,000	0.00 Member	Sell
11:29:11	R2040	On 01/02/2018			Bond Future	1	30,000,000	0.00 Client	Buy
11:29:11	R2040	On 01/02/2018			Bond Future	1	3,000,000	0.00 Client	Buy
11:29:11	R2040	On 01/02/2018			Bond Future	1	21,200,000	0.00 Client	Buy
11:29:11	R2040	On 01/02/2018			Bond Future	1	21,200,000	0.00 Member	Sell
11:29:11	R2040	On 01/02/2018			Bond Future	1	3,000,000	0.00 Member	Sell
<b>Total for R2040 Bond Future</b>						<b>10</b>	<b>216,800,000</b>	<b>0.00</b>	
10:01:56	R208	On 01/02/2018			Bond Future	1	54,400,000	0.00 Member	Sell
10:01:56	R208	On 01/02/2018			Bond Future	1	65,000,000	0.00 Member	Buy
16:14:24	R208	On 01/02/2018			Bond Future	1	2,400,000	0.00 Client	Sell
16:14:24	R208	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Buy
16:14:24	R208	On 01/02/2018			Bond Future	1	8,200,000	0.00 Client	Sell
16:14:24	R208	On 01/02/2018			Bond Future	1	54,400,000	0.00 Member	Buy
16:14:24	R208	On 01/02/2018			Bond Future	1	54,400,000	0.00 Client	Sell
16:14:24	R208	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Buy
16:14:24	R208	On 01/02/2018			Bond Future	1	2,400,000	0.00 Member	Sell
16:14:24	R208	On 01/02/2018			Bond Future	1	8,200,000	0.00 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>					<b>10</b>	<b>260,000,000</b>	<b>0.00</b>	
15:46:03	R209	On 01/02/2018		Bond Future	1	7,400,000	0.00 Member	Buy
15:46:03	R209	On 01/02/2018		Bond Future	1	7,400,000	0.00 Member	Sell
16:07:25	R209	On 01/02/2018		Bond Future	1	7,400,000	0.00 Member	Buy
16:07:25	R209	On 01/02/2018		Bond Future	1	7,400,000	0.00 Client	Sell
17:41:26	R209	On 01/02/2018		Bond Future	1	300,000,000	0.00 Member	Buy
17:41:26	R209	On 01/02/2018		Bond Future	1	4,600,000	0.00 Member	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	129,600,000	0.00 Member	Buy
17:46:44	R209	On 01/02/2018		Bond Future	1	52,500,000	0.00 Client	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	3,300,000	0.00 Member	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	52,500,000	0.00 Member	Buy
17:46:44	R209	On 01/02/2018		Bond Future	1	3,300,000	0.00 Member	Buy
17:46:44	R209	On 01/02/2018		Bond Future	1	4,600,000	0.00 Member	Buy
17:46:44	R209	On 01/02/2018		Bond Future	1	4,600,000	0.00 Client	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	129,600,000	0.00 Client	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	129,600,000	0.00 Member	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	52,500,000	0.00 Member	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	110,000,000	0.00 Member	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	110,000,000	0.00 Client	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	3,300,000	0.00 Client	Sell
17:46:44	R209	On 01/02/2018		Bond Future	1	110,000,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>					<b>20</b>	<b>1,229,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>					<b>234</b>	<b>4,230,160,000</b>	<b>0.00</b>	