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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/11/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:31:10	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Sell
11:31:10	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
11:33:02	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Member	Buy
11:33:02	ALBI	On 01/02/2018		Index Future	1	10,000	0.00 Client	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>40,000</b>	<b>0.00</b>	
16:17:22	I2038	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Sell
16:17:22	I2038	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Buy
16:37:27	I2038	On 01/02/2018		Bond Future	1	3,500,000	0.00 Member	Sell
16:37:27	I2038	On 01/02/2018		Bond Future	1	3,500,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>					<b>4</b>	<b>14,000,000</b>	<b>0.00</b>	
8:39:51	R186	On 01/02/2018		Bond Future	1	5,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:39:51	R186	On 01/02/2018			Bond Future	1	5,000,000	0.00 Client	Buy
9:37:33	R186	On 01/02/2018			Bond Future	1	58,000,000	0.00 Member	Sell
9:37:33	R186	On 01/02/2018			Bond Future	1	75,400,000	0.00 Member	Buy
10:39:48	R186	On 01/02/2018			Bond Future	1	58,000,000	0.00 Member	Buy
10:39:48	R186	On 01/02/2018			Bond Future	1	58,000,000	0.00 Client	Sell
10:39:48	R186	On 01/02/2018			Bond Future	1	17,400,000	0.00 Client	Sell
10:39:48	R186	On 01/02/2018			Bond Future	1	17,400,000	0.00 Member	Sell
10:39:48	R186	On 01/02/2018			Bond Future	1	17,400,000	0.00 Member	Buy
14:47:55	R186	On 01/02/2018			Bond Future	1	3,800,000	0.00 Member	Sell
14:47:55	R186	On 01/02/2018			Bond Future	1	121,500,000	0.00 Member	Buy
16:36:45	R186	On 01/02/2018			Bond Future	1	7,500,000	0.00 Client	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	33,400,000	0.00 Client	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	3,800,000	0.00 Client	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	33,400,000	0.00 Member	Buy
16:36:45	R186	On 01/02/2018			Bond Future	1	7,500,000	0.00 Member	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	33,400,000	0.00 Member	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	3,800,000	0.00 Member	Buy
16:36:45	R186	On 01/02/2018			Bond Future	1	72,100,000	0.00 Member	Buy
16:36:45	R186	On 01/02/2018			Bond Future	1	7,500,000	0.00 Member	Buy
16:36:45	R186	On 01/02/2018			Bond Future	1	72,100,000	0.00 Client	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Buy
16:36:45	R186	On 01/02/2018			Bond Future	1	4,700,000	0.00 Client	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	4,700,000	0.00 Member	Sell
16:36:45	R186	On 01/02/2018			Bond Future	1	72,100,000	0.00 Member	Sell
17:26:18	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Buy
17:26:18	R186	On 01/02/2018			Bond Future	1	450,000,000	0.00 Member	Sell
17:31:02	R186	On 01/02/2018			Bond Future	1	38,000,000	0.00 Member	Sell
17:31:02	R186	On 01/02/2018			Bond Future	1	23,800,000	0.00 Member	Sell
17:31:02	R186	On 01/02/2018			Bond Future	1	315,600,000	0.00 Member	Sell
17:31:02	R186	On 01/02/2018			Bond Future	1	315,600,000	0.00 Client	Buy
17:31:02	R186	On 01/02/2018			Bond Future	1	38,000,000	0.00 Client	Buy
17:31:02	R186	On 01/02/2018			Bond Future	1	315,600,000	0.00 Member	Buy
17:31:02	R186	On 01/02/2018			Bond Future	1	38,000,000	0.00 Member	Buy
17:31:02	R186	On 01/02/2018			Bond Future	1	23,800,000	0.00 Client	Buy
17:31:02	R186	On 01/02/2018			Bond Future	1	23,800,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	15,200,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	10,900,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	10,300,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	19,800,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	15,200,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,100,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	1,300,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	400,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	19,800,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	10,900,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	19,800,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	10,900,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	10,300,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	2,000,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	1,300,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,300,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	5,900,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	2,900,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	10,300,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	600,000	0.00 Client	Buy
17:31:03	R186	On 01/02/2018			Bond Future	1	15,200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:31:03	R186	On 01/02/2018			Bond Future	1	1,200,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>74</b>	<b>2,597,600,000</b>	<b>0.00</b>	
10:45:26	R2030	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
10:45:26	R2030	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Buy
10:49:39	R2030	On 01/02/2018			Bond Future	1	1,500,000	0.00 Member	Sell
10:49:39	R2030	On 01/02/2018			Bond Future	1	1,500,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>6,000,000</b>	<b>0.00</b>	
9:37:33	R2044	On 01/02/2018			Bond Future	1	46,600,000	0.00 Member	Buy
9:37:33	R2044	On 01/02/2018			Bond Future	1	60,200,000	0.00 Member	Sell
10:40:49	R2044	On 01/02/2018			Bond Future	1	46,600,000	0.00 Member	Sell
10:40:49	R2044	On 01/02/2018			Bond Future	1	13,600,000	0.00 Member	Buy
10:40:49	R2044	On 01/02/2018			Bond Future	1	13,600,000	0.00 Member	Sell
10:40:49	R2044	On 01/02/2018			Bond Future	1	46,600,000	0.00 Client	Buy
10:40:49	R2044	On 01/02/2018			Bond Future	1	13,600,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>7</b>	<b>240,800,000</b>	<b>0.00</b>	
16:44:08	R2048	On 01/02/2018			Bond Future	1	900,000	0.00 Member	Buy
16:44:08	R2048	On 01/02/2018			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>1,800,000</b>	<b>0.00</b>	
16:44:08	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
16:44:08	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Buy
16:48:34	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Client	Buy
16:48:34	R207	On 01/02/2018			Bond Future	1	1,000,000	0.00 Member	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>4,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>99</b>	<b>2,864,240,000</b>	<b>0.00</b>	