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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 18/07/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:13:22	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Member	Buy
9:13:22	R186	On 03/08/2017		Bond Future	1	29,800,000	0.00 Member	Sell
11:05:28	R186	On 03/08/2017	8.85	Put	1	1,700,000	0.00 Member	Sell
11:05:28	R186	On 03/08/2017	9.35	Put	1	1,700,000	0.00 Member	Buy
11:05:28	R186	On 03/08/2017	8.85	Put	1	1,700,000	0.00 Member	Buy
11:05:28	R186	On 03/08/2017	9.35	Put	1	1,700,000	0.00 Member	Sell
11:36:08	R186	On 03/08/2017	9.35	Put	1	1,700,000	0.00 Member	Sell
11:36:08	R186	On 03/08/2017	9.35	Put	1	1,700,000	0.00 Client	Buy
11:36:21	R186	On 03/08/2017	8.85	Put	1	1,700,000	0.00 Member	Buy
11:36:21	R186	On 03/08/2017	8.85	Put	1	1,700,000	0.00 Client	Sell
12:49:18	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Buy
12:49:18	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Sell
12:53:07	R186	On 03/08/2017		Bond Future	1	65,000,000	0.00 Member	Sell
12:53:07	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017		Bond Future	1	100,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017		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
12:57:49	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	300,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	24,400,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Sell
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	24,400,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	4,000,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	24,400,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
12:57:49	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
12:57:50	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Buy
12:57:50	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
12:57:50	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
12:57:50	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Client	Buy
12:57:50	R186	On 03/08/2017			Bond Future	1	100,000	0.00 Member	Sell
13:37:38	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Client	Buy
13:37:38	R186	On 03/08/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:13:05	R186	On 03/08/2017			Bond Future	1	65,000,000	0.00 Member	Buy
14:13:05	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Client	Sell
14:13:05	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Buy
14:13:05	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:13:05	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Client	Sell
14:13:05	R186	On 03/08/2017			Bond Future	1	65,000,000	0.00 Client	Sell
14:13:05	R186	On 03/08/2017			Bond Future	1	15,000,000	0.00 Member	Sell
14:13:05	R186	On 03/08/2017			Bond Future	1	20,000,000	0.00 Member	Sell
17:16:48	R186	On 03/08/2017			Bond Future	1	1,400,000	0.00 Member	Buy
17:16:48	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:40:18	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Buy
17:40:18	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:40:18	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Client	Sell
17:40:18	R186	On 03/08/2017			Bond Future	1	500,000	0.00 Member	Sell
17:40:18	R186	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>63</b>	<b>743,400,000</b>	<b>0.00</b>	
15:27:30	R2030	On 03/08/2017			Bond Future	1	293,000,000	0.00 Member	Sell
15:27:30	R2030	On 03/08/2017			Bond Future	1	293,000,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>586,000,000</b>	<b>0.00</b>	
17:00:35	R208	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
17:00:35	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Buy
17:12:10	R208	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Sell
17:12:10	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Client	Buy
17:12:10	R208	On 03/08/2017			Bond Future	1	400,000	0.00 Client	Buy
17:12:10	R208	On 03/08/2017			Bond Future	1	400,000	0.00 Member	Buy
17:12:10	R208	On 03/08/2017			Bond Future	1	200,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>2,400,000</b>	<b>0.00</b>	
14:35:06	R209	On 03/08/2017			Bond Future	1	3,700,000	0.00 Member	Buy
14:35:06	R209	On 03/08/2017			Bond Future	1	3,700,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>2</b>	<b>7,400,000</b>	<b>0.00</b>	

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<b>Matched Time</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>No of Trades</b>	<b>Nominal</b>	<b>Trade Type</b>	<b>Buy/ Sell</b>
<b>Grand Total for all Instruments</b>					<b>74</b>	<b>1,339,200,000</b>		<b>0.00</b>

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