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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:59:43	R186	On 04/05/2017		Bond Future	1	1,500,000	0.00 Member	Buy
15:59:43	R186	On 04/05/2017		Bond Future	1	1,500,000	0.00 Client	Sell
Total for R186 Bond Future					2	3,000,000	0.00	
15:59:43	R2032	On 04/05/2017		Bond Future	1	7,600,000	0.00 Member	Buy
15:59:43	R2032	On 04/05/2017		Bond Future	1	7,600,000	0.00 Client	Sell
Total for R2032 Bond Future					2	15,200,000	0.00	
15:59:43	R2035	On 04/05/2017		Bond Future	1	12,300,000	0.00 Member	Buy
15:59:43	R2035	On 04/05/2017		Bond Future	1	12,300,000	0.00 Client	Sell
Total for R2035 Bond Future					2	24,600,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:42:39	R207	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
16:42:39	R207	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Sell
16:45:07	R207	On 04/05/2017			Bond Future	1	1,300,000	0.00 Client	Sell
16:45:07	R207	On 04/05/2017			Bond Future	1	1,300,000	0.00 Member	Buy
Total for R207 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						10	48,000,000	0.00	