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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/06/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:57:29	R186	On 03/08/2017		Bond Future	1	2,100,000	0.00 Member	Buy
9:57:29	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Member	Sell
10:06:08	R186	On 03/08/2017		Bond Future	1	142,200,000	0.00 Member	Sell
10:06:08	R186	On 03/08/2017		Bond Future	1	49,500,000	0.00 Member	Buy
10:14:51	R186	On 03/08/2017		Bond Future	1	92,700,000	0.00 Member	Buy
10:14:51	R186	On 03/08/2017		Bond Future	1	49,500,000	0.00 Member	Sell
10:14:51	R186	On 03/08/2017		Bond Future	1	49,500,000	0.00 Client	Buy
10:14:51	R186	On 03/08/2017		Bond Future	1	92,700,000	0.00 Client	Buy
10:14:51	R186	On 03/08/2017		Bond Future	1	92,700,000	0.00 Member	Sell
11:56:01	R186	On 03/08/2017		Bond Future	1	7,200,000	0.00 Member	Sell
11:56:01	R186	On 03/08/2017		Bond Future	1	7,200,000	0.00 Member	Buy
12:01:39	R186	On 03/08/2017		Bond Future	1	1,100,000	0.00 Client	Sell
12:01:39	R186	On 03/08/2017		Bond Future	1	1,100,000	0.00 Member	Buy
12:01:39	R186	On 03/08/2017		Bond Future	1	1,100,000	0.00 Member	Sell
12:01:39	R186	On 03/08/2017		Bond Future	1	1,000,000	0.00 Client	Sell
12:01:39	R186	On 03/08/2017		Bond Future	1	1,000,000	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 03/08/2017			Bond Future	1	5,000,000	0.00 Client	Sell
13:51:18	R186	On 03/08/2017			Bond Future	1	5,000,000	0.00 Member	Buy
15:07:55	R186	On 03/08/2017			Bond Future	1	7,200,000	0.00 Client	Sell
15:07:55	R186	On 03/08/2017			Bond Future	1	7,200,000	0.00 Member	Buy
15:32:17	R186	On 03/08/2017			Bond Future	1	26,900,000	0.00 Member	Sell
15:32:17	R186	On 03/08/2017			Bond Future	1	69,100,000	0.00 Member	Buy
16:36:32	R186	On 03/08/2017			Bond Future	1	34,100,000	0.00 Client	Sell
16:36:32	R186	On 03/08/2017			Bond Future	1	34,100,000	0.00 Member	Buy
16:36:32	R186	On 03/08/2017			Bond Future	1	26,900,000	0.00 Client	Sell
16:36:32	R186	On 03/08/2017			Bond Future	1	26,900,000	0.00 Member	Buy
16:36:32	R186	On 03/08/2017			Bond Future	1	34,100,000	0.00 Member	Sell
16:36:32	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Sell
16:36:32	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Client	Sell
16:36:32	R186	On 03/08/2017			Bond Future	1	8,100,000	0.00 Member	Buy
Total for R186 Bond Future						30	892,400,000	0.00	
12:33:00	R2030	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
12:33:00	R2030	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
16:36:55	R2030	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Buy
16:36:55	R2030	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
Total for R2030 Bond Future						4	12,000,000	0.00	
12:23:26	R2040	On 03/08/2017			Bond Future	1	70,000,000	0.00 Client	Buy
12:23:26	R2040	On 03/08/2017			Bond Future	1	70,000,000	0.00 Client	Sell
Total for R2040 Bond Future						2	140,000,000	0.00	
12:19:49	R2044	On 03/08/2017			Bond Future	1	34,000,000	0.00 Member	Buy
12:19:49	R2044	On 03/08/2017			Bond Future	1	34,000,000	0.00 Member	Sell
12:23:26	R2044	On 03/08/2017			Bond Future	1	17,000,000	0.00 Client	Buy
12:23:26	R2044	On 03/08/2017			Bond Future	1	17,000,000	0.00 Client	Sell
16:37:18	R2044	On 03/08/2017			Bond Future	1	34,000,000	0.00 Member	Sell
16:37:18	R2044	On 03/08/2017			Bond Future	1	34,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2044 Bond Future					6	170,000,000	0.00	
14:18:33	R208	On 03/08/2017		Bond Future	1	10,000,000	0.00 Client	Buy
14:18:33	R208	On 03/08/2017		Bond Future	1	10,000,000	0.00 Member	Sell
Total for R208 Bond Future					2	20,000,000	0.00	
11:13:22	R209	On 02/11/2017		Bond Future	1	78,300,000	0.00 Member	Sell
11:13:22	R209	On 02/11/2017		Bond Future	1	42,000,000	0.00 Member	Buy
11:44:20	R209	On 02/11/2017		Bond Future	1	300,000	0.00 Member	Buy
11:44:20	R209	On 02/11/2017		Bond Future	1	20,000,000	0.00 Member	Sell
11:44:20	R209	On 02/11/2017		Bond Future	1	20,000,000	0.00 Member	Buy
11:44:20	R209	On 02/11/2017		Bond Future	1	16,000,000	0.00 Member	Buy
11:44:20	R209	On 02/11/2017		Bond Future	1	300,000	0.00 Client	Buy
11:44:20	R209	On 02/11/2017		Bond Future	1	16,000,000	0.00 Member	Sell
11:44:20	R209	On 02/11/2017		Bond Future	1	20,000,000	0.00 Client	Buy
11:44:20	R209	On 02/11/2017		Bond Future	1	300,000	0.00 Member	Sell
11:44:20	R209	On 02/11/2017		Bond Future	1	16,000,000	0.00 Client	Buy
11:44:39	R209	On 02/11/2017		Bond Future	1	42,000,000	0.00 Member	Sell
11:44:39	R209	On 02/11/2017		Bond Future	1	42,000,000	0.00 Client	Buy
Total for R209 Bond Future					13	313,200,000	0.00	
Grand Total for all Instruments					57	1,547,600,000	0.00	