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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/05/2017

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
15:37:31	R186	On 03/08/2017			Bond Future	1	400,000,000	0.00	Member	Buy
15:37:31	R186	On 03/08/2017			Bond Future	1	400,000,000	0.00	Member	Sell
16:44:04	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00	Member	Buy
16:44:04	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00	Member	Sell
17:07:03	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00	Client	Buy
17:07:03	R186	On 03/08/2017			Bond Future	1	13,700,000	0.00	Member	Sell
Total for R186 Bond Future						**6**	**854,800,000**	**0.00**		
17:31:16	R2037	On 03/08/2017			Bond Future	1	100,000	0.00	Client	Buy
17:31:16	R2037	On 03/08/2017			Bond Future	1	100,000	0.00	Client	Sell
Total for R2037 Bond Future						**2**	**200,000**	**0.00**		
11:15:41	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00	Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal		Trade Type	Buy/ Sell
11:15:41	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00	Member	Buy
11:29:52	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00	Member	Sell
11:29:52	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00	Client	Buy
17:37:41	R2048	On 03/08/2017			Bond Future	1	100,000	0.00	Client	Sell
17:37:41	R2048	On 03/08/2017			Bond Future	1	100,000	0.00	Client	Buy
Total for R2048 Bond Future						**6**	**12,200,000**	**0.00**		
Grand Total for all Instruments						**14**	**867,200,000**	**0.00**		