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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 06/10/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:16:43	R186	On 02/11/2017		Bond Future	1	18,000,000	0.00 Member	Sell
15:16:43	R186	On 02/11/2017		Bond Future	1	18,000,000	0.00 Member	Buy
15:37:07	R186	On 02/11/2017		Bond Future	1	35,000,000	0.00 Member	Sell
15:37:07	R186	On 02/11/2017		Bond Future	1	35,000,000	0.00 Member	Buy
15:42:15	R186	On 02/11/2017		Bond Future	1	20,000,000	0.00 Member	Buy
15:42:15	R186	On 02/11/2017		Bond Future	1	20,000,000	0.00 Member	Sell
15:49:37	R186	On 02/11/2017		Bond Future	1	20,000,000	0.00 Client	Sell
15:49:37	R186	On 02/11/2017		Bond Future	1	20,000,000	0.00 Member	Buy
15:56:12	R186	On 02/11/2017		Bond Future	1	35,000,000	0.00 Client	Buy
15:56:12	R186	On 02/11/2017		Bond Future	1	35,000,000	0.00 Member	Sell
16:00:25	R186	On 02/11/2017		Bond Future	1	18,000,000	0.00 Member	Buy
16:00:25	R186	On 02/11/2017		Bond Future	1	18,000,000	0.00 Client	Sell
Total for R186 Bond Future					12	292,000,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:47:58	R208	On 02/11/2017			Bond Future	1	43,100,000	0.00 Member	Sell
8:47:58	R208	On 02/11/2017			Bond Future	1	43,100,000	0.00 Client	Buy
Total for R208 Bond Future						2	86,200,000	0.00	
17:06:35	R209	On 01/02/2018			Bond Future	1	59,000,000	0.00 Member	Sell
17:06:35	R209	On 01/02/2018			Bond Future	1	59,000,000	0.00 Client	Buy
Total for R209 Bond Future						2	118,000,000	0.00	
Grand Total for all Instruments						16	496,200,000	0.00	