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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:58:31	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Buy
11:58:31	R186	On 03/08/2017		Bond Future	1	100,000,000	0.00 Member	Sell
15:42:06	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Member	Buy
15:43:04	R186	On 03/08/2017		Bond Future	1	2,500,000	0.00 Client	Sell
Total for R186 Bond Future					4	205,000,000	0.00	
11:36:34	R197	On 03/08/2017		Bond Future	1	4,300,000	0.00 Member	Buy
11:36:34	R197	On 03/08/2017		Bond Future	1	4,300,000	0.00 Client	Sell
Total for R197 Bond Future					2	8,600,000	0.00	
11:29:22	R2040	On 03/08/2017		Bond Future	1	4,000,000	0.00 Member	Buy
11:29:22	R2040	On 03/08/2017		Bond Future	1	4,000,000	0.00 Member	Sell
11:41:18	R2040	On 03/08/2017		Bond Future	1	4,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:41:18	R2040	On 03/08/2017			Bond Future	1	4,000,000	0.00 Member	Sell
Total for R2040 Bond Future						4	16,000,000	0.00	
Grand Total for all Instruments						10	229,600,000	0.00	