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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 03/10/2017

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:06:51 | R186 | On 02/11/2017 | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 15:06:51 | R186 | On 02/11/2017 | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 17:01:27 | R186 | On 02/11/2017 | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 17:01:27 | R186 | On 02/11/2017 | | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| Total for R186 Bond Future | | | | | 4 | 12,800,000 | 0.00 | |
| 15:04:35 | R2030 | On 02/11/2017 | | Bond Future | 1 | 10,000,000 | 0.00 Member | Buy |
| 15:04:35 | R2030 | On 02/11/2017 | | Bond Future | 1 | 10,000,000 | 0.00 Client | Sell |
| Total for R2030 Bond Future | | | | | 2 | 20,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | 6 | 32,800,000 | 0.00 | |