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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:53	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Member	Buy
13:09:53	ALBI	On 02/02/2017		Index Future	1	10,000	0.00 Client	Sell
16:49:21	ALBI	On 02/02/2017		Index Future	1	40,000	0.00 Client	Buy
16:49:21	ALBI	On 02/02/2017		Index Future	1	40,000	0.00 Member	Sell
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>100,000</b>	<b>0.00</b>	
10:33:18	ES33	On 02/02/2017		Bond Future	1	200,000	0.00 Client	Sell
10:33:18	ES33	On 02/02/2017		Bond Future	1	200,000	0.00 Client	Buy
10:33:18	ES33	On 02/02/2017		Bond Future	1	3,200,000	0.00 Client	Buy
10:33:18	ES33	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Sell
10:33:18	ES33	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Buy
10:33:18	ES33	On 02/02/2017		Bond Future	1	3,200,000	0.00 Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for ES33 Bond Future</b>					<b>6</b>	<b>7,000,000</b>	<b>0.00</b>	
13:28:38	I2050	On 02/02/2017		Bond Future	1	12,000,000	0.00 Member	Sell
13:28:38	I2050	On 02/02/2017		Bond Future	1	12,000,000	0.00 Client	Buy
<b>Total for I2050 Bond Future</b>					<b>2</b>	<b>24,000,000</b>	<b>0.00</b>	
13:22:09	IGOV	On 02/02/2017		Index Future	1	1,210,000	0.00 Member	Buy
13:22:09	IGOV	On 02/02/2017		Index Future	1	1,210,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>					<b>2</b>	<b>2,420,000</b>	<b>0.00</b>	
9:36:08	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
9:36:08	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
10:22:05	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Sell
10:22:05	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
12:10:31	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
12:10:31	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
12:15:00	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
12:15:00	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
12:57:24	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
12:57:24	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
12:59:20	R186	On 02/02/2017		Bond Future	1	11,600,000	0.00 Member	Buy
12:59:20	R186	On 02/02/2017		Bond Future	1	11,600,000	0.00 Client	Sell
14:18:02	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
14:18:02	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
15:32:13	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Client	Sell
15:32:13	R186	On 02/02/2017		Bond Future	1	2,500,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>					<b>16</b>	<b>88,200,000</b>	<b>0.00</b>	
12:45:47	R202	On 02/02/2017		Bond Future	1	2,100,000	0.00 Client	Buy
12:45:47	R202	On 02/02/2017		Bond Future	1	2,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>4,200,000</b>	<b>0.00</b>	
10:54:39	R2030	On 02/02/2017			Bond Future	1	136,600,000	0.00 Member	Sell
10:54:39	R2030	On 02/02/2017			Bond Future	1	58,200,000	0.00 Member	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	23,900,000	0.00 Member	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	42,500,000	0.00 Member	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Client	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	12,000,000	0.00 Member	Sell
11:04:47	R2030	On 02/02/2017			Bond Future	1	23,900,000	0.00 Client	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	23,900,000	0.00 Member	Sell
11:04:47	R2030	On 02/02/2017			Bond Future	1	42,500,000	0.00 Client	Buy
11:04:47	R2030	On 02/02/2017			Bond Future	1	42,500,000	0.00 Member	Sell
11:04:47	R2030	On 02/02/2017			Bond Future	1	58,200,000	0.00 Member	Sell
11:04:47	R2030	On 02/02/2017			Bond Future	1	58,200,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>13</b>	<b>546,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>45</b>	<b>672,320,000</b>	<b>0.00</b>	