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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:51:16	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Client	Buy
11:51:16	R186	On 02/02/2017		Bond Future	1	300,000	0.00 Client	Sell
Total for R186 Bond Future					2	600,000	0.00	
10:03:03	R202	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Buy
10:03:03	R202	On 02/02/2017		Bond Future	1	100,000	0.00 Client	Sell
10:58:59	R202	On 02/02/2017		Bond Future	1	5,900,000	0.00 Member	Buy
10:58:59	R202	On 02/02/2017		Bond Future	1	5,900,000	0.00 Client	Sell
Total for R202 Bond Future					4	12,000,000	0.00	
11:51:16	R2030	On 02/02/2017		Bond Future	1	11,000,000	0.00 Client	Buy
11:51:16	R2030	On 02/02/2017		Bond Future	1	11,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2030 Bond Future						2	22,000,000	0.00	
12:33:09	R2037	On 02/02/2017			Bond Future	1	5,700,000	0.00 Member	Sell
12:33:09	R2037	On 02/02/2017			Bond Future	1	5,700,000	0.00 Client	Buy
Total for R2037 Bond Future						2	11,400,000	0.00	
10:58:59	R210	On 02/02/2017			Bond Future	1	3,100,000	0.00 Member	Buy
10:58:59	R210	On 02/02/2017			Bond Future	1	3,100,000	0.00 Client	Sell
Total for R210 Bond Future						2	6,200,000	0.00	
Grand Total for all Instruments						12	52,200,000	0.00	