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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/01/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:38:56	R2048	On 02/02/2017		Bond Future	1	33,700,000	0.00 Member	Sell
12:38:56	R2048	On 02/02/2017		Bond Future	1	11,200,000	0.00 Member	Buy
12:48:14	R2048	On 02/02/2017		Bond Future	1	22,500,000	0.00 Member	Buy
12:48:14	R2048	On 02/02/2017		Bond Future	1	22,500,000	0.00 Member	Sell
12:48:14	R2048	On 02/02/2017		Bond Future	1	22,500,000	0.00 Client	Buy
12:48:14	R2048	On 02/02/2017		Bond Future	1	11,200,000	0.00 Member	Sell
12:48:14	R2048	On 02/02/2017		Bond Future	1	11,200,000	0.00 Client	Buy
Total for R2048 Bond Future					7	134,800,000	0.00	
Grand Total for all Instruments					7	134,800,000	0.00	