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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/02/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:11:35	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Client	Sell
11:11:35	R186	On 04/05/2017		Bond Future	1	2,500,000	0.00 Member	Buy
Total for R186 Bond Future					2	5,000,000	0.00	
16:49:23	R202	On 04/05/2017		Bond Future	1	1,000,000	0.00 Member	Sell
16:49:23	R202	On 04/05/2017		Bond Future	1	1,000,000	0.00 Client	Buy
Total for R202 Bond Future					2	2,000,000	0.00	
11:11:46	R209	On 04/05/2017		Bond Future	1	4,900,000	0.00 Member	Buy
11:11:46	R209	On 04/05/2017		Bond Future	1	4,900,000	0.00 Client	Sell
16:44:07	R209	On 04/05/2017		Bond Future	1	21,400,000	0.00 Member	Sell
16:44:07	R209	On 04/05/2017		Bond Future	1	5,000,000	0.00 Member	Buy
17:21:29	R209	On 04/05/2017		Bond Future	1	4,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:21:29	R209	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:21:29	R209	On 04/05/2017			Bond Future	1	6,300,000	0.00 Member	Sell
17:21:29	R209	On 04/05/2017			Bond Future	1	300,000	0.00 Client	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	4,100,000	0.00 Member	Sell
17:21:29	R209	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	4,100,000	0.00 Client	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	5,700,000	0.00 Member	Sell
17:21:29	R209	On 04/05/2017			Bond Future	1	5,700,000	0.00 Client	Buy
17:21:29	R209	On 04/05/2017			Bond Future	1	300,000	0.00 Member	Sell
17:21:29	R209	On 04/05/2017			Bond Future	1	6,300,000	0.00 Client	Buy
Total for R209 Bond Future						18	95,400,000	0.00	
Grand Total for all Instruments						22	102,400,000	0.00	