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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:53:39	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
15:53:39	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
16:10:13	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell
16:10:13	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
16:12:56	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Client	Sell
16:12:56	R186	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
16:57:53	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Buy
16:57:53	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Sell
17:12:10	R186	On 02/02/2017		Bond Future	1	13,000,000	0.00 Member	Sell
17:12:10	R186	On 02/02/2017		Bond Future	1	13,000,000	0.00 Client	Buy
Total for R186 Bond Future					10	96,000,000	0.00	
15:53:39	R207	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Buy
15:53:39	R207	On 02/02/2017		Bond Future	1	10,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:13:17	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Member	Buy
16:13:17	R207	On 02/02/2017			Bond Future	1	10,000,000	0.00 Client	Sell
Total for R207 Bond Future						4	40,000,000	0.00	
16:44:44	R208	On 02/02/2017			Bond Future	1	18,100,000	0.00 Member	Sell
16:44:44	R208	On 02/02/2017			Bond Future	1	18,300,000	0.00 Member	Buy
17:06:46	R208	On 02/02/2017			Bond Future	1	18,100,000	0.00 Client	Sell
17:06:46	R208	On 02/02/2017			Bond Future	1	200,000	0.00 Client	Sell
17:06:46	R208	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Buy
17:06:46	R208	On 02/02/2017			Bond Future	1	200,000	0.00 Member	Sell
17:06:46	R208	On 02/02/2017			Bond Future	1	18,100,000	0.00 Member	Buy
Total for R208 Bond Future						7	73,200,000	0.00	
10:38:12	R209	On 02/02/2017			Bond Future	1	900,000	0.00 Member	Buy
10:38:12	R209	On 02/02/2017			Bond Future	1	900,000	0.00 Client	Sell
16:57:53	R209	On 02/02/2017			Bond Future	1	1,700,000	0.00 Member	Sell
16:57:53	R209	On 02/02/2017			Bond Future	1	1,700,000	0.00 Client	Buy
Total for R209 Bond Future						4	5,200,000	0.00	
Grand Total for all Instruments						25	214,400,000	0.00	