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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:20:22	I2025	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Buy
13:20:22	I2025	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Sell
13:51:34	I2025	On 02/02/2017		Bond Future	1	2,000,000	0.00 Member	Buy
13:51:34	I2025	On 02/02/2017		Bond Future	1	2,000,000	0.00 Client	Sell
Total for I2025 Bond Future					4	8,000,000	0.00	
17:29:37	I2038	On 02/02/2017		Bond Future	1	16,000,000	0.00 Member	Buy
17:29:37	I2038	On 02/02/2017		Bond Future	1	16,000,000	0.00 Member	Sell
17:34:21	I2038	On 02/02/2017		Bond Future	1	16,000,000	0.00 Client	Sell
17:34:21	I2038	On 02/02/2017		Bond Future	1	16,000,000	0.00 Member	Buy
Total for I2038 Bond Future					4	64,000,000	0.00	
11:26:29	R197	On 02/02/2017		Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:26:29	R197	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
13:48:42	R197	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
13:48:42	R197	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
13:48:42	R197	On 02/02/2017			Bond Future	1	300,000	0.00 Client	Sell
13:48:42	R197	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
13:48:42	R197	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Sell
13:48:42	R197	On 02/02/2017			Bond Future	1	300,000	0.00 Member	Buy
13:48:42	R197	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
13:48:42	R197	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
Total for R197 Bond Future						10	2,000,000	0.00	
Grand Total for all Instruments						18	74,000,000	0.00	