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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell	
14:05:35	R186	On 05/05/2016		Bond Future	1	10,200,000	0.00 Member	Buy	
14:05:35	R186	On 05/05/2016		Bond Future	1	10,200,000	0.00 Member	Sell	
15:02:22	R186	On 05/05/2016		Bond Future	1	10,200,000	0.00 Member	Sell	
15:02:22	R186	On 05/05/2016		Bond Future	1	10,200,000	0.00 Client	Buy	
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>40,800,000</b>	<b>0.00</b>		
14:05:35	R203	On 05/05/2016		Bond Future	1	11,100,000	0.00 Member	Buy	
14:05:35	R203	On 05/05/2016		Bond Future	1	11,100,000	0.00 Member	Sell	
15:02:04	R203	On 05/05/2016		Bond Future	1	11,100,000	0.00 Member	Sell	
15:02:04	R203	On 05/05/2016		Bond Future	1	11,100,000	0.00 Client	Buy	
<b>Total for R203 Bond Future</b>					<b>4</b>	<b>44,400,000</b>	<b>0.00</b>		
8:58:15	R2037	On 05/05/2016	9.67	Call	Bond Future	1	50,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:58:15	R2037	On 05/05/2016	9.67	Call	Bond Future	1	3,000,000	0.00 Member	Buy
15:10:46	R2037	On 05/05/2016	9.67	Call	Bond Future	1	9,000,000	0.00 Member	Buy
15:10:46	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Buy
15:10:46	R2037	On 05/05/2016	9.67	Call	Bond Future	1	9,000,000	0.00 Client	Buy
15:10:46	R2037	On 05/05/2016	9.67	Call	Bond Future	1	9,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	7,000,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	7,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	3,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	20,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	4,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	20,000,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	4,000,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	20,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	3,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,500,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	7,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,500,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	4,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Member	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,500,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,000,000	0.00 Client	Buy
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,500,000	0.00 Member	Sell
15:10:47	R2037	On 05/05/2016	9.67	Call	Bond Future	1	1,500,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>34</b>	<b>200,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:05:35	R208	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Buy
14:05:35	R208	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Sell
15:02:12	R208	On 05/05/2016			Bond Future	1	11,800,000	0.00 Client	Buy
15:02:12	R208	On 05/05/2016			Bond Future	1	11,800,000	0.00 Member	Sell
<b>Total for R208 Bond Future</b>						<b>4</b>	<b>47,200,000</b>	<b>0.00</b>	
16:34:58	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Buy
16:34:58	R212	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Buy
16:34:58	R212	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Sell
16:34:58	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Sell
16:41:32	R212	On 05/05/2016			Bond Future	1	5,500,000	0.00 Client	Buy
16:41:32	R212	On 05/05/2016			Bond Future	1	5,500,000	0.00 Member	Sell
16:41:39	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Client	Buy
16:41:39	R212	On 05/05/2016			Bond Future	1	6,600,000	0.00 Member	Sell
<b>Total for R212 Bond Future</b>						<b>8</b>	<b>48,400,000</b>	<b>0.00</b>	
14:05:35	R213	On 05/05/2016			Bond Future	1	4,600,000	0.00 Member	Buy
14:05:35	R213	On 05/05/2016			Bond Future	1	4,600,000	0.00 Member	Sell
15:02:31	R213	On 05/05/2016			Bond Future	1	4,600,000	0.00 Client	Buy
15:02:31	R213	On 05/05/2016			Bond Future	1	4,600,000	0.00 Member	Sell
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>18,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>58</b>	<b>399,200,000</b>	<b>0.00</b>	