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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 23/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:54	I2025	On 02/02/2017		Bond Future	1	2,300,000	0.00 Member	Sell
11:47:54	I2025	On 02/02/2017		Bond Future	1	2,300,000	0.00 Member	Buy
11:52:18	I2025	On 02/02/2017		Bond Future	1	2,300,000	0.00 Member	Sell
11:52:18	I2025	On 02/02/2017		Bond Future	1	2,300,000	0.00 Client	Buy
<b>Total for I2025 Bond Future</b>					<b>4</b>	<b>9,200,000</b>	<b>0.00</b>	
9:45:42	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
9:45:42	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
16:40:23	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Member	Sell
16:40:23	R186	On 02/02/2017		Bond Future	1	5,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
10:53:36	R2037	On 02/02/2017		Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:53:36	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
11:18:18	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
11:18:18	R2037	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Sell
16:40:23	R2037	On 02/02/2017			Bond Future	1	41,100,000	0.00 Member	Sell
16:40:23	R2037	On 02/02/2017			Bond Future	1	41,100,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>6</b>	<b>82,600,000</b>	<b>0.00</b>	
10:53:36	R204	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
10:53:36	R204	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Buy
11:20:11	R204	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
11:20:11	R204	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>4</b>	<b>10,000,000</b>	<b>0.00</b>	
10:53:36	R2044	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
10:53:36	R2044	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Buy
11:19:12	R2044	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell
11:19:12	R2044	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
10:53:36	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell
10:53:36	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Buy
11:19:44	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Client	Buy
11:19:44	R2048	On 02/02/2017			Bond Future	1	600,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>2,400,000</b>	<b>0.00</b>	
10:53:36	R207	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
10:53:36	R207	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Sell
11:21:08	R207	On 02/02/2017			Bond Future	1	3,200,000	0.00 Member	Buy
11:21:08	R207	On 02/02/2017			Bond Future	1	3,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>12,800,000</b>	<b>0.00</b>	
10:53:36	R209	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
10:53:36	R209	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Buy
11:21:30	R209	On 02/02/2017			Bond Future	1	100,000	0.00 Member	Sell
11:21:30	R209	On 02/02/2017			Bond Future	1	100,000	0.00 Client	Buy
15:40:36	R209	On 02/02/2017			Bond Future	1	3,600,000	0.00 Member	Buy
15:40:36	R209	On 02/02/2017			Bond Future	1	3,600,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>6</b>	<b>7,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>36</b>	<b>147,800,000</b>	<b>0.00</b>	