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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/11/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:18:56	R186	On 02/02/2017		Bond Future	1	20,000,000	0.00 Member	Sell
9:18:56	R186	On 02/02/2017		Bond Future	1	20,000,000	0.00 Member	Buy
9:23:14	R186	On 02/02/2017		Bond Future	1	20,000,000	0.00 Member	Buy
9:23:14	R186	On 02/02/2017		Bond Future	1	20,000,000	0.00 Client	Sell
9:58:35	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Buy
9:58:35	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Sell
11:03:05	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Client	Sell
11:03:05	R186	On 02/02/2017		Bond Future	1	25,000,000	0.00 Member	Buy
11:29:53	R186	On 02/02/2017		Bond Future	1	21,500,000	0.00 Member	Buy
11:29:53	R186	On 02/02/2017		Bond Future	1	9,000,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017		Bond Future	1	500,000	0.00 Client	Sell
11:53:17	R186	On 02/02/2017		Bond Future	1	12,000,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017		Bond Future	1	500,000	0.00 Member	Sell
11:53:17	R186	On 02/02/2017		Bond Future	1	12,000,000	0.00 Member	Buy
11:53:17	R186	On 02/02/2017		Bond Future	1	12,000,000	0.00 Client	Sell
11:53:17	R186	On 02/02/2017		Bond Future	1	9,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:53:17	R186	On 02/02/2017			Bond Future	1	500,000	0.00 Member	Buy
11:53:17	R186	On 02/02/2017			Bond Future	1	9,000,000	0.00 Client	Sell
14:31:21	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Client	Buy
14:31:21	R186	On 02/02/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:44:34	R186	On 02/02/2017			Bond Future	1	42,000,000	0.00 Member	Sell
14:44:34	R186	On 02/02/2017			Bond Future	1	42,000,000	0.00 Member	Buy
14:55:17	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Buy
14:55:17	R186	On 02/02/2017			Bond Future	1	42,000,000	0.00 Member	Sell
15:08:31	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Buy
15:08:31	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Member	Sell
15:08:31	R186	On 02/02/2017			Bond Future	1	19,000,000	0.00 Client	Buy
15:08:32	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Buy
15:08:32	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Client	Buy
15:08:32	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Member	Sell
15:08:32	R186	On 02/02/2017			Bond Future	1	20,000,000	0.00 Member	Sell
15:08:32	R186	On 02/02/2017			Bond Future	1	3,000,000	0.00 Client	Buy
16:57:10	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Buy
16:57:10	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
17:05:51	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Client	Buy
17:05:51	R186	On 02/02/2017			Bond Future	1	1,800,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>530,200,000</b>	<b>0.00</b>	
17:29:40	R203	On 02/02/2017			Bond Future	1	432,700,000	0.00 Member	Sell
17:29:40	R203	On 02/02/2017			Bond Future	1	127,800,000	0.00 Member	Buy
17:40:00	R203	On 02/02/2017			Bond Future	1	304,900,000	0.00 Member	Buy
17:40:00	R203	On 02/02/2017			Bond Future	1	304,900,000	0.00 Client	Buy
17:40:00	R203	On 02/02/2017			Bond Future	1	304,900,000	0.00 Member	Sell
17:40:00	R203	On 02/02/2017			Bond Future	1	127,800,000	0.00 Client	Buy
17:40:00	R203	On 02/02/2017			Bond Future	1	127,800,000	0.00 Member	Sell
<b>Total for R203 Bond Future</b>						<b>7</b>	<b>1,730,800,000</b>	<b>0.00</b>	
11:29:53	R2030	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Buy
11:29:53	R2030	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:52:10	R2030	On 02/02/2017			Bond Future	1	800,000	0.00 Member	Buy
11:52:10	R2030	On 02/02/2017			Bond Future	1	800,000	0.00 Client	Sell
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
16:07:20	R2035	On 02/02/2017			Bond Future	1	60,000,000	0.00 Client	Buy
16:07:20	R2035	On 02/02/2017			Bond Future	1	60,000,000	0.00 Member	Sell
<b>Total for R2035 Bond Future</b>						<b>2</b>	<b>120,000,000</b>	<b>0.00</b>	
17:20:57	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
17:20:57	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Buy
17:30:32	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Client	Buy
17:30:32	R2048	On 02/02/2017			Bond Future	1	5,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
17:26:00	R207	On 02/02/2017			Bond Future	1	15,900,000	0.00 Member	Buy
17:26:00	R207	On 02/02/2017			Bond Future	1	15,900,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>2</b>	<b>31,800,000</b>	<b>0.00</b>	
9:58:35	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
9:58:35	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Buy
11:03:13	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Client	Buy
11:03:13	R209	On 02/02/2017			Bond Future	1	25,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>100,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>59</b>	<b>2,536,000,000</b>	<b>0.00</b>	