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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 28/12/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:47:01	R186	On 02/02/2017		Bond Future	1	9,000,000	0.00 Member	Sell
11:47:01	R186	On 02/02/2017		Bond Future	1	9,000,000	0.00 Member	Buy
11:48:47	R186	On 02/02/2017		Bond Future	1	9,000,000	0.00 Member	Sell
11:48:47	R186	On 02/02/2017		Bond Future	1	9,000,000	0.00 Client	Buy
Total for R186 Bond Future					4	36,000,000	0.00	
11:45:02	R202	On 02/02/2017		Bond Future	1	4,800,000	0.00 Member	Sell
11:45:02	R202	On 02/02/2017		Bond Future	1	4,800,000	0.00 Client	Buy
Total for R202 Bond Future					2	9,600,000	0.00	
12:14:00	R2037	On 02/02/2017		Bond Future	1	260,000,000	0.00 Member	Sell
12:14:00	R2037	On 02/02/2017		Bond Future	1	260,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
	Total for R2037 Bond Future				2	520,000,000		0.00
	Grand Total for all Instruments				8	565,600,000		0.00