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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 14/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:07:18	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy
15:07:18	R186	On 04/05/2017		Bond Future	1	700,000	0.00 Member	Sell
15:10:12	R186	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Sell
15:10:12	R186	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Buy
15:10:12	R186	On 04/05/2017		Bond Future	1	600,000	0.00 Client	Buy
15:10:46	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Buy
15:10:46	R186	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>7</b>	<b>2,800,000</b>	<b>0.00</b>	
13:14:41	R2023	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Sell
13:14:41	R2023	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Buy
13:51:09	R2023	On 04/05/2017		Bond Future	1	100,000	0.00 Client	Buy
13:51:09	R2023	On 04/05/2017		Bond Future	1	100,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>400,000</b>	<b>0.00</b>	
9:16:05	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
9:16:05	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Sell
10:12:49	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Client	Sell
10:12:49	R2040	On 04/05/2017			Bond Future	1	5,000,000	0.00 Member	Buy
<b>Total for R2040 Bond Future</b>						<b>4</b>	<b>20,000,000</b>	<b>0.00</b>	
9:16:05	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
9:16:05	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Sell
10:13:03	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Client	Sell
10:13:03	R2048	On 03/08/2017			Bond Future	1	3,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>12,000,000</b>	<b>0.00</b>	
8:53:53	R213	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Buy
8:53:53	R213	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
15:00:10	R213	On 04/05/2017			Bond Future	1	1,200,000	0.00 Member	Sell
15:00:10	R213	On 04/05/2017			Bond Future	1	1,200,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>4</b>	<b>4,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>23</b>	<b>40,000,000</b>	<b>0.00</b>	