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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/08/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:57:11	R186	On 02/11/2017		Bond Future	1	600,000	0.00 Member	Buy
8:57:11	R186	On 02/11/2017		Bond Future	1	600,000	0.00 Member	Sell
9:19:02	R186	On 02/11/2017		Bond Future	1	600,000	0.00 Member	Sell
9:19:02	R186	On 02/11/2017		Bond Future	1	600,000	0.00 Client	Buy
9:51:58	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Client	Buy
9:51:58	R186	On 02/11/2017		Bond Future	1	25,000,000	0.00 Member	Sell
14:53:02	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Member	Buy
14:53:02	R186	On 02/11/2017		Bond Future	1	10,000,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>					<b>8</b>	<b>72,400,000</b>	<b>0.00</b>	
10:26:24	R2048	On 02/11/2017		Bond Future	1	300,000,000	0.00 Member	Sell
10:31:24	R2048	On 02/11/2017		Bond Future	1	300,000,000	0.00 Member	Buy
10:33:22	R2048	On 02/11/2017		Bond Future	1	300,000,000	0.00 Member	Buy
10:33:22	R2048	On 02/11/2017		Bond Future	1	300,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:48:37	R2048	On 02/11/2017			Bond Future	1	300,000,000	0.00 Member	Sell
10:48:37	R2048	On 02/11/2017			Bond Future	1	300,000,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>6</b>	<b>1,800,000,000</b>	<b>0.00</b>	
13:35:36	R209	On 02/11/2017	10.00	Put	Bond Future	1	222,200,000	0.00 Member	Buy
13:35:36	R209	On 02/11/2017	9.00	Call	Bond Future	1	185,200,000	0.00 Member	Sell
13:35:36	R209	On 02/11/2017	10.00	Put	Bond Future	1	222,200,000	0.00 Member	Sell
13:35:36	R209	On 02/11/2017	9.00	Call	Bond Future	1	185,200,000	0.00 Member	Buy
14:05:49	R209	On 02/11/2017	9.00	Call	Bond Future	1	185,200,000	0.00 Member	Buy
14:05:49	R209	On 02/11/2017	9.00	Call	Bond Future	1	185,200,000	0.00 Client	Sell
14:06:04	R209	On 02/11/2017	10.00	Put	Bond Future	1	222,200,000	0.00 Member	Sell
14:06:04	R209	On 02/11/2017	10.00	Put	Bond Future	1	222,200,000	0.00 Client	Buy
15:35:55	R209	On 02/11/2017			Bond Future	1	374,100,000	0.00 Member	Sell
15:35:55	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	100,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	118,000,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	57,500,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	2,700,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	118,000,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	107,600,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	4,100,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	107,600,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	107,600,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	57,500,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	57,500,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	2,700,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	3,300,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	4,100,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	44,400,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	100,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	118,000,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	500,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	5,700,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	44,400,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	25,600,000	0.00 Client	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	4,100,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	25,600,000	0.00 Member	Buy
16:02:46	R209	On 02/11/2017			Bond Future	1	25,600,000	0.00 Member	Sell
16:02:46	R209	On 02/11/2017			Bond Future	1	44,400,000	0.00 Member	Sell
17:23:52	R209	On 02/11/2017			Bond Future	1	20,000,000	0.00 Member	Buy
17:23:52	R209	On 02/11/2017			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>50</b>	<b>3,166,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>64</b>	<b>5,038,400,000</b>	<b>0.00</b>	