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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:22:59	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
10:22:59	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
10:25:09	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
10:25:09	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
10:25:50	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
10:25:50	JIBAR FUTURE	On 20/03/2018		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>6</b>	<b>600,000,000</b>	<b>0.00</b>	
8:37:10	R186	On 03/08/2017		Bond Future	1	12,600,000	0.00 Member	Sell
8:37:10	R186	On 03/08/2017		Bond Future	1	14,400,000	0.00 Member	Buy
10:02:08	R186	On 03/08/2017		Bond Future	1	1,200,000	0.00 Client	Sell
10:02:08	R186	On 03/08/2017		Bond Future	1	600,000	0.00 Client	Sell
10:02:08	R186	On 03/08/2017		Bond Future	1	1,200,000	0.00 Member	Buy
10:02:08	R186	On 03/08/2017		Bond Future	1	12,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:02:08	R186	On 03/08/2017			Bond Future	1	12,600,000	0.00 Client	Sell
10:02:08	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Sell
10:02:08	R186	On 03/08/2017			Bond Future	1	1,200,000	0.00 Member	Sell
10:02:08	R186	On 03/08/2017			Bond Future	1	600,000	0.00 Member	Buy
10:59:01	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
10:59:01	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
11:00:24	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Sell
11:00:24	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
12:31:18	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Client	Sell
12:31:18	R186	On 03/08/2017			Bond Future	1	50,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>16</b>	<b>357,600,000</b>	<b>0.00</b>	
16:56:13	R2023	On 03/08/2017			Bond Future	1	90,000,000	0.00 Member	Sell
16:56:13	R2023	On 03/08/2017			Bond Future	1	90,000,000	0.00 Member	Buy
17:11:29	R2023	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
17:11:29	R2023	On 03/08/2017			Bond Future	1	90,000,000	0.00 Member	Buy
17:16:25	R2023	On 03/08/2017			Bond Future	1	83,700,000	0.00 Member	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	83,700,000	0.00 Member	Buy
17:16:25	R2023	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	900,000	0.00 Member	Buy
17:16:25	R2023	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Buy
17:16:25	R2023	On 03/08/2017			Bond Future	1	83,700,000	0.00 Client	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	2,700,000	0.00 Client	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	900,000	0.00 Client	Sell
17:16:25	R2023	On 03/08/2017			Bond Future	1	2,700,000	0.00 Member	Buy
<b>Total for R2023 Bond Future</b>						<b>15</b>	<b>540,000,000</b>	<b>0.00</b>	
14:59:44	R208	On 03/08/2017			Bond Future	1	10,000,000	0.00 Client	Sell
14:59:44	R208	On 03/08/2017			Bond Future	1	10,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>20,000,000</b>	<b>0.00</b>	
9:37:26	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Member	Buy
9:37:26	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Member	Sell
10:12:19	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Client	Buy
10:12:19	R209	On 03/08/2017			Bond Future	1	75,000,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>4</b>	<b>300,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>43</b>	<b>1,817,600,000</b>	<b>0.00</b>	