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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/10/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:18:10	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
9:18:10	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>					<b>2</b>	<b>200,000,000</b>	<b>0.00</b>	
8:20:45	R186	On 03/11/2016		Bond Future	1	5,500,000	0.00 Member	Sell
8:20:45	R186	On 03/11/2016		Bond Future	1	5,500,000	0.00 Member	Buy
9:34:16	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Sell
9:34:16	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Member	Buy
9:34:16	R186	On 03/11/2016		Bond Future	1	5,000,000	0.00 Member	Buy
11:10:04	R186	On 03/11/2016		Bond Future	1	5,500,000	0.00 Client	Sell
11:10:04	R186	On 03/11/2016		Bond Future	1	5,500,000	0.00 Member	Buy
11:47:38	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Client	Sell
11:47:38	R186	On 03/11/2016		Bond Future	1	10,000,000	0.00 Member	Buy
11:57:50	R186	On 03/11/2016		Bond Future	1	400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:57:50	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Buy
12:00:23	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Client	Buy
12:00:23	R186	On 03/11/2016			Bond Future	1	400,000	0.00 Member	Sell
16:13:32	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Member	Buy
16:13:32	R186	On 03/11/2016			Bond Future	1	1,600,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>15</b>	<b>66,800,000</b>	<b>0.00</b>	
11:20:35	R202	On 03/11/2016			Bond Future	1	100,000	0.00 Member	Buy
11:20:35	R202	On 03/11/2016			Bond Future	1	100,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
12:23:47	R2023	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
12:23:47	R2023	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Buy
16:22:24	R2023	On 03/11/2016			Bond Future	1	800,000	0.00 Client	Buy
16:22:24	R2023	On 03/11/2016			Bond Future	1	800,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>3,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>23</b>	<b>270,200,000</b>	<b>0.00</b>	