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## INTEREST RATE AND CURRENCY DERIVATIVES

## DERIVATIVES MATCHED TRADES REPORT

**REPORT FOR 01/07/2015**

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | | Trade Type | Buy/ Sell |
|---|---|---|---|---|---|---|---|---|---|---|
| 15:06:13 | JIBAR FUTURE | On 21/10/2015 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Member | Buy |
| 15:06:13 | JIBAR FUTURE | On 21/10/2015 | | | Jibar Tradeable Future | 1 | 50,000,000 | 0.00 | Client | Sell |
| **Total for JIBAR FUTURE Jibar Tradeable Future** | | | | | | **2** | **100,000,000** | **0.00** | | |
| 15:38:58 | R186 | On 06/08/2015 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Buy |
| 15:38:58 | R186 | On 06/08/2015 | | | Bond Future | 1 | 10,000,000 | 0.00 | Member | Sell |
| **Total for R186 Bond Future** | | | | | | **2** | **20,000,000** | **0.00** | | |
| 11:33:08 | R202 | On 06/08/2015 | | | Bond Future | 1 | 40,000,000 | 0.00 | Member | Buy |
| 11:33:08 | R202 | On 06/08/2015 | | | Bond Future | 1 | 40,000,000 | 0.00 | Client | Sell |
| **Total for R202 Bond Future** | | | | | | **2** | **80,000,000** | **0.00** | | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | | Trade Type | Buy/ Sell |
|---|---|---|---|---|---|---|---|---|---|---|
| 15:18:03 | R2048 | On 06/08/2015 | | | Bond Future | 1 | 150,000,000 | 0.00 | Member | Buy |
| 15:18:03 | R2048 | On 06/08/2015 | | | Bond Future | 1 | 150,000,000 | 0.00 | Member | Sell |
| **Total for R2048 Bond Future** | | | | | | **2** | **300,000,000** | **0.00** | | |
| **Grand Total for all Instruments** | | | | | | **8** | **500,000,000** | **0.00** | | |