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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/05/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:19:23	GOVI	On 03/08/2017		GOVI	1	1,430,000	0.00 Client	Buy
16:19:23	GOVI	On 03/08/2017		GOVI	1	1,430,000	0.00 Member	Sell
16:22:42	GOVI	On 03/08/2017		GOVI	1	1,430,000	0.00 Client	Sell
16:22:42	GOVI	On 03/08/2017		GOVI	1	1,430,000	0.00 Member	Buy
<b>Total for GOVI GOVI</b>					<b>4</b>	<b>5,720,000</b>	<b>0.00</b>	
12:39:14	IGOV	On 03/08/2017		Index Future	1	590,000	0.00 Member	Sell
12:39:14	IGOV	On 03/08/2017		Index Future	1	100,000	0.00 Member	Buy
12:51:27	IGOV	On 03/08/2017		Index Future	1	490,000	0.00 Member	Buy
12:51:27	IGOV	On 03/08/2017		Index Future	1	490,000	0.00 Client	Buy
12:51:27	IGOV	On 03/08/2017		Index Future	1	100,000	0.00 Client	Buy
12:51:27	IGOV	On 03/08/2017		Index Future	1	100,000	0.00 Member	Sell
12:51:27	IGOV	On 03/08/2017		Index Future	1	490,000	0.00 Member	Sell
17:05:24	IGOV	On 03/08/2017		Index Future	1	50,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:05:24	IGOV	On 03/08/2017			Index Future	1	50,000	0.00 Member	Sell
17:27:41	IGOV	On 03/08/2017			Index Future	1	50,000	0.00 Member	Buy
17:27:41	IGOV	On 03/08/2017			Index Future	1	50,000	0.00 Client	Sell
<b>Total for IGOV Index Future</b>						<b>11</b>	<b>2,560,000</b>	<b>0.00</b>	
12:20:07	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	50,000,000	0.00 Member	Sell
12:20:07	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
12:49:41	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	50,000,000	0.00 Client	Sell
12:49:41	JIBAR FUTURE	On 20/03/2018			Jibar Tradeable Future	1	50,000,000	0.00 Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>4</b>	<b>200,000,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>19</b>	<b>208,280,000</b>	<b>0.00</b>	