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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:14:24	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Sell
14:16:24	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Buy
14:23:33	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Buy
14:23:33	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Sell
14:49:04	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Buy
14:49:04	5Y STND	On 21/12/2021		Interest Rate Swap	1	5,000,000	0.00 Member	Sell
Total for 5Y STND Interest Rate Swap					6	30,000,000	0.00	
18:08:46	JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	1	1,000,000	0.00 Client	Buy
18:08:46	JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
18:08:46	JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Sell
18:08:46	JIBAR FUTURE	On 21/09/2016		Jibar Tradeable Future	1	1,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for JIBAR FUTURE Jibar Tradeable Future						4	4,000,000	0.00	
15:52:21	R186	On 03/11/2016			Bond Future	1	455,000,000	0.00 Member	Buy
15:52:21	R186	On 03/11/2016			Bond Future	1	455,000,000	0.00 Member	Sell
16:10:13	R186	On 03/11/2016			Bond Future	1	455,000,000	0.00 Client	Sell
16:10:13	R186	On 03/11/2016			Bond Future	1	455,000,000	0.00 Member	Buy
16:29:03	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:29:03	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:37:15	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
16:37:15	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:47:35	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
16:47:35	R186	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Sell
Total for R186 Bond Future						10	1,826,000,000	0.00	
15:52:21	R2030	On 03/11/2016			Bond Future	1	32,300,000	0.00 Member	Buy
15:52:21	R2030	On 03/11/2016			Bond Future	1	32,300,000	0.00 Member	Sell
16:10:38	R2030	On 03/11/2016			Bond Future	1	32,300,000	0.00 Member	Buy
16:10:38	R2030	On 03/11/2016			Bond Future	1	32,300,000	0.00 Client	Sell
Total for R2030 Bond Future						4	129,200,000	0.00	
Grand Total for all Instruments						24	1,989,200,000	0.00	