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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 15/03/2017

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:02:33	JIBAR FUTURE	On 15/03/2017		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					8	800,000,000	0.00	
16:15:26	R2030	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Buy
16:15:26	R2030	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Sell
16:42:57	R2030	On 04/05/2017		Bond Future	1	600,000	0.00 Client	Buy
16:42:57	R2030	On 04/05/2017		Bond Future	1	600,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R2030 Bond Future						4	2,400,000	0.00	
12:34:32	R2035	On 04/05/2017			Bond Future	1	21,600,000	0.00 Member	Sell
12:34:32	R2035	On 04/05/2017			Bond Future	1	26,700,000	0.00 Member	Buy
14:28:51	R2035	On 04/05/2017			Bond Future	1	2,500,000	0.00 Client	Sell
14:28:51	R2035	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Buy
14:28:51	R2035	On 04/05/2017			Bond Future	1	21,600,000	0.00 Member	Buy
14:28:51	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Buy
14:28:51	R2035	On 04/05/2017			Bond Future	1	2,500,000	0.00 Member	Sell
14:28:51	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Member	Sell
14:28:51	R2035	On 04/05/2017			Bond Future	1	2,600,000	0.00 Client	Sell
14:28:51	R2035	On 04/05/2017			Bond Future	1	21,600,000	0.00 Client	Sell
Total for R2035 Bond Future						10	106,800,000	0.00	
12:34:32	R209	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Buy
12:34:32	R209	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:27:58	R209	On 04/05/2017			Bond Future	1	10,000,000	0.00 Member	Sell
14:27:58	R209	On 04/05/2017			Bond Future	1	10,000,000	0.00 Client	Buy
Total for R209 Bond Future						4	40,000,000	0.00	
Grand Total for all Instruments						26	949,200,000	0.00	