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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 29/09/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:08:33	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
10:08:33	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
10:09:03	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Buy
10:09:03	JIBAR FUTURE	On 21/12/2016		Jibar Tradeable Future	1	1,000,000,000	0.00 Member	Sell
Total for JIBAR FUTURE Jibar Tradeable Future					4	4,000,000,000	0.00	
12:13:44	R186	On 03/11/2016		Bond Future	1	200,000,000	0.00 Member	Buy
12:13:44	R186	On 03/11/2016		Bond Future	1	200,000,000	0.00 Member	Sell
12:23:46	R186	On 03/11/2016		Bond Future	1	2,000,000	0.00 Member	Buy
12:23:46	R186	On 03/11/2016		Bond Future	1	2,000,000	0.00 Member	Sell
12:25:31	R186	On 03/11/2016		Bond Future	1	200,000,000	0.00 Member	Buy
12:25:31	R186	On 03/11/2016		Bond Future	1	200,000,000	0.00 Member	Sell
14:44:40	R186	On 03/11/2016		Bond Future	1	2,000,000	0.00 Client	Buy
14:44:40	R186	On 03/11/2016		Bond Future	1	2,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for R186 Bond Future						8	808,000,000	0.00	
13:43:39	R2023	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Buy
13:43:39	R2023	On 03/11/2016			Bond Future	1	290,500,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	4,100,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	1,800,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	33,600,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	11,900,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	900,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	700,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	7,300,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	33,600,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	229,000,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	33,600,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	7,300,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	4,100,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	11,900,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	1,800,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	229,000,000	0.00 Member	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	4,100,000	0.00 Client	Buy
13:49:18	R2023	On 03/11/2016			Bond Future	1	900,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	229,000,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	7,300,000	0.00 Member	Sell
13:49:18	R2023	On 03/11/2016			Bond Future	1	700,000	0.00 Member	Sell
13:49:19	R2023	On 03/11/2016			Bond Future	1	200,000	0.00 Client	Buy
13:49:19	R2023	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Buy
13:49:19	R2023	On 03/11/2016			Bond Future	1	1,000,000	0.00 Client	Buy
13:49:19	R2023	On 03/11/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:49:19	R2023	On 03/11/2016			Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2023 Bond Future						31	1,162,000,000	0.00	
9:57:17	R208	On 03/11/2016			Bond Future	1	17,600,000	0.00 Member	Sell
9:57:17	R208	On 03/11/2016			Bond Future	1	17,600,000	0.00 Client	Buy
Total for R208 Bond Future						2	35,200,000	0.00	
Grand Total for all Instruments						45	6,005,200,000	0.00	