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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 25/08/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:27:37	ALBI	On 05/11/2015		Index Future	1	200,000	0.00 Member	Sell
16:27:37	ALBI	On 05/11/2015		Index Future	1	200,000	0.00 Member	Buy
16:38:52	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Sell
16:38:52	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Buy
16:39:57	ALBI	On 05/11/2015		Index Future	1	200,000	0.00 Member	Buy
16:39:57	ALBI	On 05/11/2015		Index Future	1	200,000	0.00 Member	Sell
16:40:30	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Sell
16:40:30	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Buy
16:43:58	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Member	Buy
16:43:58	ALBI	On 04/02/2016		Index Future	1	200,000	0.00 Client	Sell
Total for ALBI Index Future					10	2,000,000	0.00	
8:53:24	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Sell
8:53:24	R186	On 05/11/2015		Bond Future	1	500,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
8:54:40	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Buy
8:54:40	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
9:28:43	R186	On 05/11/2015			Bond Future	1	4,700,000	0.00 Member	Sell
9:28:43	R186	On 05/11/2015			Bond Future	1	4,700,000	0.00 Member	Buy
9:55:02	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
9:55:03	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
10:37:16	R186	On 05/11/2015			Bond Future	1	4,000,000	0.00 Member	Sell
10:37:16	R186	On 05/11/2015			Bond Future	1	4,000,000	0.00 Client	Buy
12:18:42	R186	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Sell
12:18:42	R186	On 05/11/2015			Bond Future	1	96,200,000	0.00 Member	Buy
12:34:27	R186	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy
12:34:27	R186	On 05/11/2015			Bond Future	1	13,200,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	61,000,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	2,900,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	61,000,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	61,000,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	3,200,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	20,300,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	4,100,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	1,200,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	400,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	2,600,000	0.00 Client	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	1,200,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	20,300,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	2,600,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Buy
13:11:29	R186	On 05/11/2015			Bond Future	1	4,100,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	20,300,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	2,600,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	400,000	0.00 Member	Sell
13:11:29	R186	On 05/11/2015			Bond Future	1	500,000	0.00 Member	Sell
14:59:17	R186	On 05/11/2015			Bond Future	1	9,900,000	0.00 Client	Buy
14:59:17	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Sell
14:59:17	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Member	Buy
14:59:17	R186	On 05/11/2015			Bond Future	1	9,900,000	0.00 Member	Buy
14:59:17	R186	On 05/11/2015			Bond Future	1	9,900,000	0.00 Member	Sell
14:59:17	R186	On 05/11/2015			Bond Future	1	2,000,000	0.00 Client	Buy
14:59:18	R186	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Sell
14:59:18	R186	On 05/11/2015			Bond Future	1	1,300,000	0.00 Client	Buy
14:59:56	R186	On 05/11/2015			Bond Future	1	4,700,000	0.00 Client	Buy
14:59:56	R186	On 05/11/2015			Bond Future	1	4,700,000	0.00 Member	Sell
Total for R186 Bond Future						50	467,400,000	0.00	
9:24:12	R2023	On 05/11/2015			Bond Future	1	119,700,000	0.00 Member	Buy
9:24:12	R2023	On 05/11/2015			Bond Future	1	129,800,000	0.00 Member	Sell
14:58:23	R2023	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell
14:58:23	R2023	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
14:58:23	R2023	On 05/11/2015			Bond Future	1	119,700,000	0.00 Member	Sell
14:58:23	R2023	On 05/11/2015			Bond Future	1	7,400,000	0.00 Client	Buy
14:58:23	R2023	On 05/11/2015			Bond Future	1	7,400,000	0.00 Member	Sell
14:58:23	R2023	On 05/11/2015			Bond Future	1	119,700,000	0.00 Client	Buy
14:58:23	R2023	On 05/11/2015			Bond Future	1	1,700,000	0.00 Client	Buy
14:58:23	R2023	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Sell
14:58:23	R2023	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
14:58:23	R2023	On 05/11/2015			Bond Future	1	7,400,000	0.00 Member	Buy
14:58:23	R2023	On 05/11/2015			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R2023 Bond Future						13	519,200,000	0.00	
11:23:34	R2030	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
11:23:34	R2030	On 05/11/2015			Bond Future	1	1,800,000	0.00 Member	Sell
11:34:32	R2030	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Sell
11:34:32	R2030	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
11:34:32	R2030	On 05/11/2015			Bond Future	1	800,000	0.00 Client	Buy
11:34:32	R2030	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Buy
11:34:32	R2030	On 05/11/2015			Bond Future	1	800,000	0.00 Member	Buy
Total for R2030 Bond Future						7	7,200,000	0.00	
10:50:53	R204	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Buy
10:50:53	R204	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Sell
11:01:18	R204	On 05/11/2015			Bond Future	1	100,000,000	0.00 Member	Sell
11:01:18	R204	On 05/11/2015			Bond Future	1	20,400,000	0.00 Member	Buy
12:34:27	R204	On 05/11/2015			Bond Future	1	10,500,000	0.00 Member	Buy
12:34:27	R204	On 05/11/2015			Bond Future	1	22,900,000	0.00 Member	Sell
13:42:43	R204	On 05/11/2015			Bond Future	1	79,600,000	0.00 Client	Buy
13:42:43	R204	On 05/11/2015			Bond Future	1	79,600,000	0.00 Member	Buy
13:42:43	R204	On 05/11/2015			Bond Future	1	20,400,000	0.00 Client	Buy
13:42:43	R204	On 05/11/2015			Bond Future	1	79,600,000	0.00 Member	Sell
13:42:43	R204	On 05/11/2015			Bond Future	1	20,400,000	0.00 Member	Sell
14:05:54	R204	On 05/11/2015			Bond Future	1	10,500,000	0.00 Member	Sell
14:05:54	R204	On 05/11/2015			Bond Future	1	12,400,000	0.00 Member	Sell
14:05:54	R204	On 05/11/2015			Bond Future	1	10,500,000	0.00 Client	Buy
14:05:54	R204	On 05/11/2015			Bond Future	1	12,400,000	0.00 Member	Buy
14:05:54	R204	On 05/11/2015			Bond Future	1	12,400,000	0.00 Client	Buy
Total for R204 Bond Future						16	691,600,000	0.00	
11:04:20	R2048	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Buy
11:04:20	R2048	On 05/11/2015			Bond Future	1	50,300,000	0.00 Member	Sell
11:37:20	R2048	On 05/11/2015			Bond Future	1	29,900,000	0.00 Member	Sell
11:37:20	R2048	On 05/11/2015			Bond Future	1	29,900,000	0.00 Client	Buy
11:37:20	R2048	On 05/11/2015			Bond Future	1	29,900,000	0.00 Member	Buy
11:37:20	R2048	On 05/11/2015			Bond Future	1	11,600,000	0.00 Member	Buy
11:37:20	R2048	On 05/11/2015			Bond Future	1	11,600,000	0.00 Client	Buy
11:37:20	R2048	On 05/11/2015			Bond Future	1	11,600,000	0.00 Member	Sell
11:37:21	R2048	On 05/11/2015			Bond Future	1	8,800,000	0.00 Member	Sell
11:37:21	R2048	On 05/11/2015			Bond Future	1	8,800,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R2048 Bond Future						10	201,200,000	0.00	
12:34:27	R207	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Buy
12:34:27	R207	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Sell
14:04:49	R207	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Sell
14:04:49	R207	On 05/11/2015			Bond Future	1	7,100,000	0.00 Client	Buy
17:47:53	R207	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
17:47:53	R207	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Sell
17:49:45	R207	On 05/11/2015			Bond Future	1	300,000	0.00 Client	Sell
17:49:45	R207	On 05/11/2015			Bond Future	1	300,000	0.00 Member	Buy
Total for R207 Bond Future						8	29,600,000	0.00	
15:50:44	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
15:50:44	R209	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
Total for R209 Bond Future						2	6,000,000	0.00	
12:34:27	R213	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Sell
12:34:27	R213	On 05/11/2015			Bond Future	1	134,400,000	0.00 Member	Buy
13:09:58	R213	On 05/11/2015			Bond Future	1	5,700,000	0.00 Member	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	5,900,000	0.00 Member	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	1,900,000	0.00 Client	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	5,700,000	0.00 Client	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	106,600,000	0.00 Client	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	7,100,000	0.00 Client	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	5,900,000	0.00 Client	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	106,600,000	0.00 Member	Buy
13:09:58	R213	On 05/11/2015			Bond Future	1	1,900,000	0.00 Member	Buy
13:09:58	R213	On 05/11/2015			Bond Future	1	7,200,000	0.00 Member	Buy
13:09:58	R213	On 05/11/2015			Bond Future	1	7,200,000	0.00 Member	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	106,600,000	0.00 Member	Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	7,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
13:09:58	R213	On 05/11/2015			Bond Future	1	5,700,000	0.00 Member	Buy
13:09:58	R213	On 05/11/2015			Bond Future	1	5,900,000	0.00 Member	Buy
13:09:58	R213	On 05/11/2015			Bond Future	1	7,100,000	0.00 Member	Buy
Total for R213 Bond Future						19	537,600,000	0.00	
10:32:27	R214	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Buy
10:32:27	R214	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Sell
10:59:15	R214	On 05/11/2015			Bond Future	1	16,000,000	0.00 Member	Buy
10:59:15	R214	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Sell
12:50:57	R214	On 05/11/2015			Bond Future	1	50,000,000	0.00 Member	Buy
12:50:57	R214	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Sell
13:03:52	R214	On 05/11/2015			Bond Future	1	15,300,000	0.00 Member	Sell
13:03:52	R214	On 05/11/2015			Bond Future	1	15,300,000	0.00 Client	Sell
13:03:52	R214	On 05/11/2015			Bond Future	1	10,600,000	0.00 Member	Sell
13:03:52	R214	On 05/11/2015			Bond Future	1	10,600,000	0.00 Client	Sell
13:03:52	R214	On 05/11/2015			Bond Future	1	10,600,000	0.00 Member	Buy
13:03:52	R214	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Buy
13:03:52	R214	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Sell
13:03:52	R214	On 05/11/2015			Bond Future	1	15,300,000	0.00 Member	Buy
13:03:52	R214	On 05/11/2015			Bond Future	1	13,600,000	0.00 Client	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	3,400,000	0.00 Member	Buy
13:03:53	R214	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Buy
13:03:53	R214	On 05/11/2015			Bond Future	1	1,300,000	0.00 Member	Buy
13:03:53	R214	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	3,400,000	0.00 Client	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	2,900,000	0.00 Client	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	2,900,000	0.00 Member	Buy
13:03:53	R214	On 05/11/2015			Bond Future	1	3,400,000	0.00 Member	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	1,300,000	0.00 Client	Sell
13:03:53	R214	On 05/11/2015			Bond Future	1	2,900,000	0.00 Client	Sell
13:42:21	R214	On 05/11/2015			Bond Future	1	34,000,000	0.00 Member	Buy
13:42:21	R214	On 05/11/2015			Bond Future	1	34,000,000	0.00 Member	Sell
13:42:21	R214	On 05/11/2015			Bond Future	1	34,000,000	0.00 Client	Buy
13:42:21	R214	On 05/11/2015			Bond Future	1	16,000,000	0.00 Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:42:21	R214	On 05/11/2015		Bond Future	1	16,000,000	0.00 Member	Sell
Total for R214 Bond Future					31	500,000,000	0.00	
Grand Total for all Instruments					166	2,961,800,000	0.00	