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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:49	ALBI	On 06/08/2015		Index Future	1	20,000	0.00 Client	Buy
16:33:49	ALBI	On 06/08/2015		Index Future	1	20,000	0.00 Member	Sell
16:33:50	ALBI	On 06/08/2015		Index Future	1	20,000	0.00 Member	Sell
16:33:50	ALBI	On 06/08/2015		Index Future	1	20,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>80,000</b>	<b>0.00</b>	
12:38:59	R186	On 06/08/2015		Bond Future	1	7,400,000	0.00 Member	Buy
12:38:59	R186	On 06/08/2015		Bond Future	1	7,400,000	0.00 Member	Sell
12:59:54	R186	On 06/08/2015		Bond Future	1	500,000	0.00 Member	Sell
12:59:54	R186	On 06/08/2015		Bond Future	1	500,000	0.00 Client	Buy
14:48:45	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
14:48:45	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Sell
14:48:45	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Buy
16:59:49	R186	On 06/08/2015		Bond Future	1	7,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:49	R186	On 06/08/2015			Bond Future	1	7,400,000	0.00 Client	Sell
<b>Total for R186 Bond Future</b>						<b>9</b>	<b>70,600,000</b>	<b>0.00</b>	
16:52:36	R2023	On 06/08/2015			Bond Future	1	208,300,000	0.00 Member	Sell
16:52:36	R2023	On 06/08/2015			Bond Future	1	229,600,000	0.00 Member	Buy
17:00:39	R2023	On 06/08/2015			Bond Future	1	7,200,000	0.00 Member	Sell
17:00:39	R2023	On 06/08/2015			Bond Future	1	7,200,000	0.00 Member	Buy
17:00:39	R2023	On 06/08/2015			Bond Future	1	7,200,000	0.00 Client	Sell
17:00:40	R2023	On 06/08/2015			Bond Future	1	14,100,000	0.00 Member	Buy
17:00:40	R2023	On 06/08/2015			Bond Future	1	14,100,000	0.00 Member	Sell
17:00:40	R2023	On 06/08/2015			Bond Future	1	208,300,000	0.00 Member	Buy
17:00:40	R2023	On 06/08/2015			Bond Future	1	14,100,000	0.00 Client	Sell
17:00:40	R2023	On 06/08/2015			Bond Future	1	208,300,000	0.00 Client	Sell
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>918,400,000</b>	<b>0.00</b>	
12:59:54	R2030	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
12:59:54	R2030	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>0.00</b>	
10:58:34	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
10:58:34	R2048	On 06/08/2015			Bond Future	1	120,000,000	0.00 Member	Sell
11:10:59	R2048	On 06/08/2015			Bond Future	1	80,000,000	0.00 Member	Buy
11:10:59	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:10:59	R2048	On 06/08/2015			Bond Future	1	80,000,000	0.00 Client	Buy
11:10:59	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
11:10:59	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:10:59	R2048	On 06/08/2015			Bond Future	1	30,000,000	0.00 Client	Buy
11:10:59	R2048	On 06/08/2015			Bond Future	1	80,000,000	0.00 Member	Sell
11:10:59	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2048 Bond Future</b>						<b>10</b>	<b>480,000,000</b>	<b>0.00</b>	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:59:54	R208	On 06/08/2015			Bond Future	1	500,000	0.00 Member	Buy
12:59:54	R208	On 06/08/2015			Bond Future	1	500,000	0.00 Client	Sell
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>1,000,000</b>	<b>0.00</b>	
16:41:25	R209	On 05/11/2015			Bond Future	1	1,000,000	0.00 Client	Sell
16:41:25	R209	On 05/11/2015			Bond Future	1	1,000,000	0.00 Member	Buy
16:49:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	11,200,000	0.00 Client	Sell
16:49:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	11,200,000	0.00 Member	Buy
16:49:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	11,200,000	0.00 Client	Sell
16:49:34	R209	On 05/11/2015	9.25	Put	Bond Future	1	11,200,000	0.00 Member	Buy
16:53:54	R209	On 05/11/2015	9.25	Put	Bond Future	1	11,200,000	0.00 Client	Buy
16:53:54	R209	On 05/11/2015	9.25	Put	Bond Future	1	11,200,000	0.00 Member	Sell
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>69,200,000</b>	<b>0.00</b>	
12:59:54	R213	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Sell
12:59:54	R213	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Buy
<b>Total for R213 Bond Future</b>						<b>2</b>	<b>600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>47</b>	<b>1,540,480,000</b>	<b>0.00</b>	