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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:02:02	ALBI	On 06/08/2015		Index Future	1	1,390,000	0.00 Member	Sell
16:02:02	ALBI	On 06/08/2015		Index Future	1	1,390,000	0.00 Member	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>2,780,000</b>	<b>0.00</b>	
8:22:45	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
8:22:45	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Client	Buy
9:24:14	R186	On 06/08/2015		Bond Future	1	10,000,000	0.00 Member	Sell
9:45:27	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Sell
9:45:27	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Client	Buy
15:07:22	R186	On 06/08/2015		Bond Future	1	5,000,000	0.00 Member	Buy
15:07:22	R186	On 06/08/2015		Bond Future	1	15,000,000	0.00 Member	Buy
15:07:22	R186	On 06/08/2015		Bond Future	1	20,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for R186 Bond Future</b>						<b>8</b>	<b>90,000,000</b>	<b>0.00</b>	
14:37:30	R203	On 06/08/2015			Bond Future	1	14,600,000	0.00 Member	Buy
14:37:30	R203	On 06/08/2015			Bond Future	1	14,600,000	0.00 Member	Sell
14:47:13	R203	On 06/08/2015			Bond Future	1	14,600,000	0.00 Member	Buy
14:47:13	R203	On 06/08/2015			Bond Future	1	14,600,000	0.00 Client	Sell
<b>Total for R203 Bond Future</b>						<b>4</b>	<b>58,400,000</b>	<b>0.00</b>	
15:23:02	R2037	On 06/08/2015			Bond Future	1	200,000,000	0.00 Member	Buy
15:23:02	R2037	On 06/08/2015			Bond Future	1	430,000,000	0.00 Member	Sell
15:43:41	R2037	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Buy
15:43:41	R2037	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Buy
15:43:41	R2037	On 06/08/2015			Bond Future	1	50,000,000	0.00 Client	Buy
15:43:41	R2037	On 06/08/2015			Bond Future	1	50,000,000	0.00 Member	Sell
15:43:41	R2037	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Buy
15:43:41	R2037	On 06/08/2015			Bond Future	1	200,000,000	0.00 Member	Sell
15:43:41	R2037	On 06/08/2015			Bond Future	1	30,000,000	0.00 Member	Sell
15:43:41	R2037	On 06/08/2015			Bond Future	1	30,000,000	0.00 Client	Buy
15:43:41	R2037	On 06/08/2015			Bond Future	1	150,000,000	0.00 Member	Sell
15:43:41	R2037	On 06/08/2015			Bond Future	1	200,000,000	0.00 Client	Buy
15:43:41	R2037	On 06/08/2015			Bond Future	1	150,000,000	0.00 Client	Buy
<b>Total for R2037 Bond Future</b>						<b>13</b>	<b>1,720,000,000</b>	<b>0.00</b>	
14:37:30	R2044	On 06/08/2015			Bond Future	1	66,300,000	0.00 Member	Sell
14:37:30	R2044	On 06/08/2015			Bond Future	1	20,200,000	0.00 Member	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	24,300,000	0.00 Member	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	9,500,000	0.00 Member	Sell
14:48:40	R2044	On 06/08/2015			Bond Future	1	12,300,000	0.00 Member	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	9,500,000	0.00 Member	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	9,500,000	0.00 Client	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	12,300,000	0.00 Member	Sell
14:48:40	R2044	On 06/08/2015			Bond Future	1	12,300,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:48:40	R2044	On 06/08/2015			Bond Future	1	24,300,000	0.00 Client	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	20,200,000	0.00 Client	Buy
14:48:40	R2044	On 06/08/2015			Bond Future	1	24,300,000	0.00 Member	Sell
14:48:40	R2044	On 06/08/2015			Bond Future	1	20,200,000	0.00 Member	Sell
<b>Total for R2044 Bond Future</b>						<b>13</b>	<b>265,200,000</b>	<b>0.00</b>	
14:37:30	R207	On 06/08/2015			Bond Future	1	39,900,000	0.00 Member	Buy
14:37:30	R207	On 06/08/2015			Bond Future	1	39,900,000	0.00 Member	Sell
14:47:37	R207	On 06/08/2015			Bond Future	1	39,900,000	0.00 Member	Buy
14:47:37	R207	On 06/08/2015			Bond Future	1	39,900,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>4</b>	<b>159,600,000</b>	<b>0.00</b>	
14:37:30	R209	On 06/08/2015			Bond Future	1	93,100,000	0.00 Member	Buy
14:37:30	R209	On 06/08/2015			Bond Future	1	22,900,000	0.00 Member	Sell
14:46:39	R209	On 06/08/2015			Bond Future	1	70,200,000	0.00 Member	Sell
14:46:39	R209	On 06/08/2015			Bond Future	1	70,200,000	0.00 Member	Buy
14:46:39	R209	On 06/08/2015			Bond Future	1	22,900,000	0.00 Member	Buy
14:46:39	R209	On 06/08/2015			Bond Future	1	70,200,000	0.00 Client	Sell
14:46:39	R209	On 06/08/2015			Bond Future	1	22,900,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>7</b>	<b>372,400,000</b>	<b>0.00</b>	
13:40:03	R214	On 06/08/2015			Bond Future	1	360,100,000	0.00 Member	Buy
13:40:03	R214	On 06/08/2015			Bond Future	1	113,000,000	0.00 Member	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	6,900,000	0.00 Member	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	214,700,000	0.00 Member	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	214,700,000	0.00 Member	Buy
13:54:18	R214	On 06/08/2015			Bond Future	1	6,900,000	0.00 Client	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	13,900,000	0.00 Member	Buy
13:54:18	R214	On 06/08/2015			Bond Future	1	6,900,000	0.00 Member	Buy
13:54:18	R214	On 06/08/2015			Bond Future	1	11,600,000	0.00 Client	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	11,600,000	0.00 Member	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	13,900,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	113,000,000	0.00 Member	Buy
13:54:18	R214	On 06/08/2015			Bond Future	1	214,700,000	0.00 Client	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	113,000,000	0.00 Client	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	13,900,000	0.00 Client	Sell
13:54:18	R214	On 06/08/2015			Bond Future	1	11,600,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>16</b>	<b>1,440,400,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>67</b>	<b>4,108,780,000</b>	<b>0.00</b>	