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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/06/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:09:34	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Client	Sell
13:09:34	ALBI	On 06/08/2015		Index Future	1	10,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	200,000,000	0.00 Member	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	200,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	200,000,000	0.00 Member	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	100,000,000	0.00 Member	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	100,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	300,000,000	0.00 Client	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	200,000,000	0.00 Client	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015		Jibar Tradeable Future	1	100,000,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	300,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	300,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	300,000,000	0.00 Member	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	140,000,000	0.00 Client	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	250,000,000	0.00 Client	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	510,000,000	0.00 Member	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	0.00 Member	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	20,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	500,000,000	0.00 Member	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	20,000,000	0.00 Client	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	0.00 Client	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	10,000,000	0.00 Client	Sell
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	15,000,000	0.00 Client	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	95,000,000	0.00 Client	Buy
18:02:45	JIBAR FUTURE	On 17/06/2015			Jibar Tradeable Future	1	500,000,000	0.00 Member	Buy
<b>Total for JIBAR FUTURE Jibar Tradeable Future</b>						<b>25</b>	<b>4,780,000,000</b>	<b>0.00</b>	
9:44:11	R186	On 06/08/2015			Bond Future	1	1,100,000	0.00 Member	Buy
9:44:11	R186	On 06/08/2015			Bond Future	1	1,100,000	0.00 Client	Sell
12:09:50	R186	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
12:09:50	R186	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
12:22:23	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
12:22:23	R186	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
12:34:27	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:34:27	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
12:34:27	R186	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Buy
12:34:27	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
12:34:27	R186	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
<b>Total for R186 Bond Future</b>						<b>11</b>	<b>152,200,000</b>	<b>0.00</b>	
14:02:16	R2030	On 06/08/2015			Bond Future	1	3,200,000	0.00 Client	Sell
14:02:16	R2030	On 06/08/2015			Bond Future	1	2,300,000	0.00 Member	Buy
14:02:16	R2030	On 06/08/2015			Bond Future	1	2,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
14:02:16	R2030	On 06/08/2015			Bond Future	1	4,300,000	0.00 Client	Sell
14:02:16	R2030	On 06/08/2015			Bond Future	1	3,200,000	0.00 Member	Buy
14:02:16	R2030	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
14:02:16	R2030	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
14:02:16	R2030	On 06/08/2015			Bond Future	1	4,300,000	0.00 Member	Buy
<b>Total for R2030 Bond Future</b>						<b>8</b>	<b>20,200,000</b>	<b>0.00</b>	
14:06:54	R2032	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Sell
14:06:54	R2032	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Buy
14:06:54	R2032	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
14:06:54	R2032	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
14:06:54	R2032	On 06/08/2015			Bond Future	1	2,200,000	0.00 Client	Sell
14:06:54	R2032	On 06/08/2015			Bond Future	1	3,200,000	0.00 Client	Sell
14:06:54	R2032	On 06/08/2015			Bond Future	1	3,200,000	0.00 Member	Buy
14:06:54	R2032	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Buy
<b>Total for R2032 Bond Future</b>						<b>8</b>	<b>19,800,000</b>	<b>0.00</b>	
14:16:50	R2037	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Sell
14:16:50	R2037	On 06/08/2015			Bond Future	1	3,100,000	0.00 Client	Sell
14:16:50	R2037	On 06/08/2015			Bond Future	1	2,200,000	0.00 Client	Sell
14:16:50	R2037	On 06/08/2015			Bond Future	1	300,000	0.00 Member	Buy
14:16:50	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Member	Buy
14:16:50	R2037	On 06/08/2015			Bond Future	1	3,100,000	0.00 Member	Buy
14:16:50	R2037	On 06/08/2015			Bond Future	1	2,200,000	0.00 Member	Buy
14:16:50	R2037	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Buy
14:16:50	R2037	On 06/08/2015			Bond Future	1	1,000,000	0.00 Client	Sell
14:16:50	R2037	On 06/08/2015			Bond Future	1	300,000	0.00 Client	Sell
<b>Total for R2037 Bond Future</b>						<b>10</b>	<b>21,600,000</b>	<b>0.00</b>	
12:42:04	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Buy
12:42:04	R2044	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:47:16	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:47:16	R2044	On 06/08/2015			Bond Future	1	32,600,000	0.00 Member	Sell
12:53:36	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Client	Buy
12:53:36	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Sell
12:53:36	R2044	On 06/08/2015			Bond Future	1	4,200,000	0.00 Client	Buy
12:53:36	R2044	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Sell
12:53:36	R2044	On 06/08/2015			Bond Future	1	4,200,000	0.00 Member	Buy
12:53:36	R2044	On 06/08/2015			Bond Future	1	4,900,000	0.00 Client	Buy
12:53:36	R2044	On 06/08/2015			Bond Future	1	4,900,000	0.00 Member	Sell
12:53:36	R2044	On 06/08/2015			Bond Future	1	4,900,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	3,900,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	3,900,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	3,600,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	3,900,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	3,600,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	4,700,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	5,800,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	1,900,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	1,200,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	5,800,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	5,800,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	1,900,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Member	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	4,700,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	3,600,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:55:57	R2044	On 06/08/2015			Bond Future	1	900,000	0.00 Client	Buy
12:55:57	R2044	On 06/08/2015			Bond Future	1	2,400,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>41</b>	<b>170,400,000</b>	<b>0.00</b>	
11:33:24	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
11:33:24	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
11:49:51	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Buy
11:49:51	R2048	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
13:07:16	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Member	Buy
13:07:16	R209	On 05/11/2015			Bond Future	1	700,000	0.00 Client	Sell
14:24:32	R209	On 06/08/2015			Bond Future	1	5,300,000	0.00 Member	Buy
14:24:32	R209	On 06/08/2015			Bond Future	1	400,000	0.00 Client	Sell
14:24:32	R209	On 06/08/2015			Bond Future	1	4,000,000	0.00 Member	Buy
14:24:32	R209	On 06/08/2015			Bond Future	1	1,300,000	0.00 Client	Sell
14:24:32	R209	On 06/08/2015			Bond Future	1	5,300,000	0.00 Client	Sell
14:24:32	R209	On 06/08/2015			Bond Future	1	1,300,000	0.00 Member	Buy
14:24:32	R209	On 06/08/2015			Bond Future	1	4,000,000	0.00 Client	Sell
14:24:32	R209	On 06/08/2015			Bond Future	1	2,800,000	0.00 Member	Buy
14:24:32	R209	On 06/08/2015			Bond Future	1	2,800,000	0.00 Client	Sell
14:24:32	R209	On 06/08/2015			Bond Future	1	400,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>12</b>	<b>29,000,000</b>	<b>0.00</b>	
10:04:18	R214	On 06/08/2015			Bond Future	1	38,700,000	0.00 Member	Buy
10:04:18	R214	On 06/08/2015			Bond Future	1	38,700,000	0.00 Member	Sell
10:14:21	R214	On 06/08/2015			Bond Future	1	38,700,000	0.00 Client	Buy
10:14:21	R214	On 06/08/2015			Bond Future	1	38,700,000	0.00 Member	Sell
12:09:56	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy
12:09:56	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Sell
12:21:35	R214	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Sell
12:21:35	R214	On 06/08/2015			Bond Future	1	25,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:34:17	R214	On 06/08/2015			Bond Future	1	15,000,000	0.00 Client	Sell
12:34:17	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Sell
12:34:17	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Client	Sell
12:34:17	R214	On 06/08/2015			Bond Future	1	10,000,000	0.00 Member	Buy
12:34:17	R214	On 06/08/2015			Bond Future	1	15,000,000	0.00 Member	Buy
<b>Total for R214 Bond Future</b>						<b>13</b>	<b>304,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>134</b>	<b>5,538,020,000</b>	<b>0.00</b>	