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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/03/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:27:20	ES33	On 05/05/2016		Bond Future	1	4,000,000	0.00 Client	Buy
15:27:20	ES33	On 05/05/2016		Bond Future	1	4,000,000	0.00 Client	Sell
Total for ES33 Bond Future					2	8,000,000	0.00	
10:22:12	GOVI	On 05/05/2016		GOVI	1	40,000	0.00 Client	Buy
10:22:12	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Sell
10:29:35	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Sell
10:29:35	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
10:29:35	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Buy
10:30:00	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Member	Buy
10:30:00	GOVI	On 05/05/2016		GOVI	1	20,000	0.00 Client	Sell
Total for GOVI GOVI					7	160,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:01:24	R186	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
12:01:24	R186	On 05/05/2016			Bond Future	1	15,900,000	0.00 Member	Buy
15:02:53	R186	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
15:02:53	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Buy
15:02:53	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
15:02:53	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Sell
15:02:53	R186	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
15:02:53	R186	On 05/05/2016			Bond Future	1	11,500,000	0.00 Member	Sell
15:02:53	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
15:02:53	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Member	Sell
15:02:53	R186	On 05/05/2016			Bond Future	1	11,500,000	0.00 Member	Buy
15:02:53	R186	On 05/05/2016			Bond Future	1	900,000	0.00 Client	Sell
15:02:53	R186	On 05/05/2016			Bond Future	1	11,500,000	0.00 Client	Sell
16:10:16	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:10:16	R186	On 05/05/2016			Bond Future	1	57,700,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	11,700,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	21,100,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	21,100,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	6,700,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	21,100,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	6,700,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	11,700,000	0.00 Member	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	2,500,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	11,700,000	0.00 Client	Sell
16:38:42	R186	On 05/05/2016			Bond Future	1	800,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	2,500,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	4,200,000	0.00 Member	Buy
16:38:42	R186	On 05/05/2016			Bond Future	1	1,700,000	0.00 Member	Buy
Total for R186 Bond Future						50	294,400,000	0.00	
12:06:32	R2023	On 05/05/2016			Bond Future	1	15,000,000	0.00 Member	Buy
12:06:32	R2023	On 05/05/2016			Bond Future	1	15,000,000	0.00 Member	Sell
Total for R2023 Bond Future						2	30,000,000	0.00	
10:14:28	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Sell
10:14:28	R2044	On 05/05/2016			Bond Future	1	9,700,000	0.00 Member	Buy
10:30:39	R2044	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Buy
10:30:39	R2044	On 05/05/2016			Bond Future	1	2,100,000	0.00 Member	Sell
10:30:39	R2044	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Buy
10:30:39	R2044	On 05/05/2016			Bond Future	1	7,400,000	0.00 Client	Sell
10:30:39	R2044	On 05/05/2016			Bond Future	1	2,100,000	0.00 Client	Sell
10:30:39	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Member	Buy
10:30:39	R2044	On 05/05/2016			Bond Future	1	200,000	0.00 Client	Sell
10:30:39	R2044	On 05/05/2016			Bond Future	1	7,400,000	0.00 Member	Sell
Total for R2044 Bond Future						10	38,800,000	0.00	

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:14:28	R2048	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Sell
10:14:28	R2048	On 05/05/2016			Bond Future	1	7,700,000	0.00 Member	Buy
10:32:19	R2048	On 05/05/2016			Bond Future	1	3,300,000	0.00 Client	Sell
10:32:19	R2048	On 05/05/2016			Bond Future	1	1,300,000	0.00 Member	Buy
10:32:19	R2048	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Buy
10:32:19	R2048	On 05/05/2016			Bond Future	1	3,100,000	0.00 Member	Buy
10:32:19	R2048	On 05/05/2016			Bond Future	1	3,100,000	0.00 Client	Sell
10:32:19	R2048	On 05/05/2016			Bond Future	1	3,300,000	0.00 Member	Sell
10:32:19	R2048	On 05/05/2016			Bond Future	1	3,100,000	0.00 Member	Sell
10:32:19	R2048	On 05/05/2016			Bond Future	1	1,300,000	0.00 Client	Sell
Total for R2048 Bond Future						10	30,800,000	0.00	
16:10:16	R207	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Sell
16:10:16	R207	On 05/05/2016			Bond Future	1	9,600,000	0.00 Member	Buy
16:34:33	R207	On 05/05/2016			Bond Future	1	4,700,000	0.00 Client	Sell
16:34:33	R207	On 05/05/2016			Bond Future	1	2,300,000	0.00 Client	Sell
16:34:33	R207	On 05/05/2016			Bond Future	1	2,600,000	0.00 Client	Sell
16:34:33	R207	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Buy
16:34:33	R207	On 05/05/2016			Bond Future	1	2,600,000	0.00 Member	Buy
16:34:33	R207	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Sell
16:34:33	R207	On 05/05/2016			Bond Future	1	4,700,000	0.00 Member	Sell
16:34:33	R207	On 05/05/2016			Bond Future	1	2,300,000	0.00 Member	Buy
Total for R207 Bond Future						10	38,400,000	0.00	
Grand Total for all Instruments						91	440,560,000	0.00	