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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:08	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
17:15:08	ES33	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Buy
17:15:08	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
17:15:08	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
17:15:08	ES33	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Sell
17:15:08	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
<b>Total for ES33 Bond Future</b>					<b>6</b>	<b>800,000</b>	<b>0.00</b>	
10:10:54	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
10:10:54	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
10:13:05	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Buy
10:13:05	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
11:06:22	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Member	Sell
11:06:22	GOVI	On 04/08/2016		GOVI	1	10,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for GOVI GOVI</b>						<b>6</b>	<b>60,000</b>	<b>0.00</b>	
17:15:08	I2038	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
17:15:08	I2038	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>800,000</b>	<b>0.00</b>	
16:13:04	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Buy
16:13:04	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Sell
16:13:04	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:13:04	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Sell
16:24:05	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Member	Buy
16:24:05	R186	On 04/08/2016			Bond Future	1	7,500,000	0.00 Client	Sell
16:25:39	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:25:39	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:25:39	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
16:25:39	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Sell
16:25:39	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
16:25:39	R186	On 04/08/2016			Bond Future	1	3,200,000	0.00 Client	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	3,200,000	0.00 Member	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:25:39	R186	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
17:15:08	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
17:15:08	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
17:15:08	R186	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
17:15:08	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
17:15:08	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
17:15:08	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
17:15:08	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
17:15:08	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>28</b>	<b>62,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>42</b>	<b>64,260,000</b>	<b>0.00</b>	