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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:49:04	ES33	On 04/08/2016		Bond Future	1	1,400,000	0.00 Member	Sell
11:49:04	ES33	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Buy
12:07:27	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
12:07:27	ES33	On 04/08/2016		Bond Future	1	900,000	0.00 Member	Buy
12:07:27	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
12:07:27	ES33	On 04/08/2016		Bond Future	1	900,000	0.00 Member	Sell
12:07:27	ES33	On 04/08/2016		Bond Future	1	900,000	0.00 Client	Buy
12:07:27	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
12:07:28	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
12:07:28	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
12:07:28	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
12:07:29	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Buy
12:07:29	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Member	Sell
12:07:29	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
12:07:31	ES33	On 04/08/2016		Bond Future	1	200,000	0.00 Client	Buy
12:07:31	ES33	On 04/08/2016		Bond Future	1	200,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
<b>Total for ES33 Bond Future</b>						<b>16</b>	<b>5,600,000</b>	<b>0.00</b>	
10:02:28	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Client	Buy
10:02:28	GOVI	On 04/08/2016			GOVI	1	10,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>20,000</b>	<b>0.00</b>	
10:30:01	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
10:30:01	R186	On 04/08/2016			Bond Future	1	30,500,000	0.00 Member	Sell
11:04:21	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Client	Buy
11:04:21	R186	On 04/08/2016			Bond Future	1	22,200,000	0.00 Client	Buy
11:04:21	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
11:04:21	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Buy
11:04:21	R186	On 04/08/2016			Bond Future	1	22,200,000	0.00 Member	Buy
11:04:21	R186	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Buy
11:04:21	R186	On 04/08/2016			Bond Future	1	6,500,000	0.00 Member	Sell
11:04:21	R186	On 04/08/2016			Bond Future	1	22,200,000	0.00 Member	Sell
11:49:04	R186	On 04/08/2016			Bond Future	1	4,400,000	0.00 Member	Sell
11:49:04	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:17:06	R186	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Sell
12:17:06	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
12:24:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:24:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:24:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:24:04	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
12:24:04	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Client	Buy
12:24:04	R186	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
12:24:05	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
12:24:05	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
12:24:05	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
12:24:06	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:24:06	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
12:24:06	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:24:07	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:24:07	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:24:07	R186	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
12:24:08	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:24:08	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:38:23	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell
12:38:23	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Buy
12:38:23	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell
12:38:23	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
12:38:23	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>36</b>	<b>167,600,000</b>	<b>0.00</b>	
16:34:50	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:34:50	R197	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for R197 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
16:39:14	R202	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
16:39:14	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:39:14	R202	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
<b>Total for R202 Bond Future</b>						<b>3</b>	<b>600,000</b>	<b>0.00</b>	
12:22:08	R2023	On 04/08/2016			Bond Future	1	37,300,000	0.00 Member	Buy
12:23:19	R2023	On 04/08/2016			Bond Future	1	37,300,000	0.00 Member	Sell
12:28:48	R2023	On 04/08/2016			Bond Future	1	37,300,000	0.00 Client	Buy
12:28:48	R2023	On 04/08/2016			Bond Future	1	37,300,000	0.00 Member	Sell
<b>Total for R2023 Bond Future</b>						<b>4</b>	<b>149,200,000</b>	<b>0.00</b>	
9:30:53	R204	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
9:30:53	R204	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>2,400,000</b>	<b>0.00</b>	
16:51:01	R2048	On 04/08/2016			Bond Future	1	19,800,000	0.00 Member	Buy
16:51:01	R2048	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Sell
17:01:52	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
17:01:52	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
17:01:52	R2048	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
17:01:53	R2048	On 04/08/2016			Bond Future	1	2,100,000	0.00 Member	Buy
17:01:53	R2048	On 04/08/2016			Bond Future	1	12,300,000	0.00 Client	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Buy
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Client	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
17:01:53	R2048	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Buy
17:01:53	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Buy
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	2,100,000	0.00 Client	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,800,000	0.00 Member	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	900,000	0.00 Member	Sell
17:01:53	R2048	On 04/08/2016			Bond Future	1	1,100,000	0.00 Member	Buy
<b>Total for R2048 Bond Future</b>						<b>22</b>	<b>79,200,000</b>	<b>0.00</b>	
16:51:01	R209	On 04/08/2016			Bond Future	1	4,900,000	0.00 Member	Buy
16:51:01	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:59:44	R209	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
16:59:44	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Buy
16:59:44	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy
16:59:44	R209	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
16:59:44	R209	On 04/08/2016			Bond Future	1	700,000	0.00 Member	Buy
16:59:44	R209	On 04/08/2016			Bond Future	1	3,100,000	0.00 Member	Buy
16:59:44	R209	On 04/08/2016			Bond Future	1	3,100,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>22</b>	<b>19,600,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>109</b>	<b>424,420,000</b>	<b>0.00</b>	