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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 07/06/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
9:33:12	ES33	On 04/08/2016		Bond Future	1	700,000	0.00 Client	Buy
9:33:12	ES33	On 04/08/2016		Bond Future	1	700,000	0.00 Client	Sell
9:35:30	ES33	On 04/08/2016		Bond Future	1	2,700,000	0.00 Client	Buy
9:35:30	ES33	On 04/08/2016		Bond Future	1	2,700,000	0.00 Client	Sell
11:39:37	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
11:39:37	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
Total for ES33 Bond Future					6	7,000,000	0.00	
9:38:36	ES42	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Sell
9:38:36	ES42	On 04/08/2016		Bond Future	1	1,100,000	0.00 Client	Buy
9:39:50	ES42	On 04/08/2016		Bond Future	1	3,800,000	0.00 Client	Buy
9:39:50	ES42	On 04/08/2016		Bond Future	1	3,800,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for ES42 Bond Future						4	9,800,000	0.00	
9:51:46	I2025	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Buy
9:51:46	I2025	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
9:53:03	I2025	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Buy
9:53:03	I2025	On 04/08/2016			Bond Future	1	2,400,000	0.00 Client	Sell
Total for I2025 Bond Future						4	8,800,000	0.00	
9:59:24	I2033	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
9:59:24	I2033	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
10:00:11	I2033	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
10:00:11	I2033	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
16:01:47	I2033	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Sell
16:01:47	I2033	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Sell
16:01:47	I2033	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Buy
16:01:47	I2033	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Buy
Total for I2033 Bond Future						8	11,600,000	0.00	
10:00:54	I2038	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Sell
10:00:54	I2038	On 04/08/2016			Bond Future	1	2,000,000	0.00 Client	Buy
10:02:42	I2038	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Buy
10:02:42	I2038	On 04/08/2016			Bond Future	1	1,800,000	0.00 Client	Sell
16:01:47	I2038	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:01:47	I2038	On 04/08/2016			Bond Future	1	5,300,000	0.00 Client	Buy
16:01:47	I2038	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:01:47	I2038	On 04/08/2016			Bond Future	1	5,300,000	0.00 Member	Sell
16:16:28	I2038	On 04/08/2016			Bond Future	1	10,600,000	0.00 Client	Sell
16:16:28	I2038	On 04/08/2016			Bond Future	1	10,600,000	0.00 Member	Buy
16:16:28	I2038	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Buy
16:16:28	I2038	On 04/08/2016			Bond Future	1	1,500,000	0.00 Member	Sell
16:16:28	I2038	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
16:16:28	I2038	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
16:37:07	I2038	On 04/08/2016			Bond Future	1	3,000,000	0.00 Member	Buy
16:37:07	I2038	On 04/08/2016			Bond Future	1	3,000,000	0.00 Client	Sell
Total for I2038 Bond Future						16	54,400,000	0.00	
16:01:47	I2046	On 04/08/2016			Bond Future	1	3,500,000	0.00 Client	Sell
16:01:47	I2046	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Buy
16:01:47	I2046	On 04/08/2016			Bond Future	1	11,100,000	0.00 Member	Buy
16:01:47	I2046	On 04/08/2016			Bond Future	1	11,100,000	0.00 Client	Sell
16:16:28	I2046	On 04/08/2016			Bond Future	1	22,200,000	0.00 Member	Sell
16:16:28	I2046	On 04/08/2016			Bond Future	1	7,000,000	0.00 Member	Sell
16:16:28	I2046	On 04/08/2016			Bond Future	1	7,000,000	0.00 Client	Buy
16:16:28	I2046	On 04/08/2016			Bond Future	1	22,200,000	0.00 Client	Buy
Total for I2046 Bond Future						8	87,600,000	0.00	
16:01:47	I2050	On 04/08/2016			Bond Future	1	31,600,000	0.00 Client	Buy
16:01:47	I2050	On 04/08/2016			Bond Future	1	11,000,000	0.00 Member	Sell
16:01:47	I2050	On 04/08/2016			Bond Future	1	31,600,000	0.00 Member	Sell
16:01:47	I2050	On 04/08/2016			Bond Future	1	11,000,000	0.00 Client	Buy
Total for I2050 Bond Future						4	85,200,000	0.00	
12:33:20	IGOV	On 04/08/2016			Index Future	1	40,000	0.00 Client	Buy
12:33:20	IGOV	On 04/08/2016			Index Future	1	40,000	0.00 Member	Sell
Total for IGOV Index Future						2	80,000	0.00	
8:48:49	R186	On 04/08/2016			Bond Future	1	12,300,000	0.00 Member	Sell
8:48:49	R186	On 04/08/2016			Bond Future	1	12,300,000	0.00 Client	Buy
10:03:53	R186	On 04/08/2016			Bond Future	1	13,100,000	0.00 Client	Buy
10:03:53	R186	On 04/08/2016			Bond Future	1	13,100,000	0.00 Client	Sell
10:06:06	R186	On 04/08/2016			Bond Future	1	20,700,000	0.00 Client	Sell
10:06:06	R186	On 04/08/2016			Bond Future	1	20,700,000	0.00 Client	Buy
10:08:23	R186	On 04/08/2016			Bond Future	1	13,100,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
10:08:23	R186	On 04/08/2016			Bond Future	1	13,100,000	0.00 Client	Buy
10:09:35	R186	On 04/08/2016			Bond Future	1	20,700,000	0.00 Client	Sell
10:09:35	R186	On 04/08/2016			Bond Future	1	20,700,000	0.00 Client	Buy
10:13:33	R186	On 04/08/2016			Bond Future	1	13,100,000	0.00 Client	Buy
10:13:33	R186	On 04/08/2016			Bond Future	1	13,100,000	0.00 Client	Sell
10:14:40	R186	On 04/08/2016			Bond Future	1	20,700,000	0.00 Client	Sell
10:14:40	R186	On 04/08/2016			Bond Future	1	20,700,000	0.00 Client	Buy
11:39:37	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:39:37	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
11:39:37	R186	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Buy
12:05:10	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:05:10	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:27:36	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Buy
12:27:36	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
12:55:03	R186	On 04/08/2016			Bond Future	1	3,500,000	0.00 Member	Sell
12:55:03	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
13:19:25	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Buy
13:19:25	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
13:19:25	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy
13:19:25	R186	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
13:19:25	R186	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
13:47:08	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Member	Sell
13:47:08	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
17:37:23	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Buy
17:37:23	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Sell
17:39:24	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Client	Sell
17:39:24	R186	On 04/08/2016			Bond Future	1	10,500,000	0.00 Member	Buy
Total for R186 Bond Future						34	289,000,000	0.00	
10:15:31	R197	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
10:15:31	R197	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
10:17:32	R197	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
10:17:32	R197	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R197 Bond Future						4	6,800,000	0.00	
11:39:37	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:39:37	R202	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
16:01:47	R202	On 04/08/2016			Bond Future	1	1,300,000	0.00 Member	Buy
16:01:47	R202	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
16:01:47	R202	On 04/08/2016			Bond Future	1	1,300,000	0.00 Client	Sell
16:01:47	R202	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Sell
16:01:47	R202	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
16:01:47	R202	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
Total for R202 Bond Future						8	9,600,000	0.00	
10:19:32	R203	On 04/08/2016			Bond Future	1	16,200,000	0.00 Client	Sell
10:19:32	R203	On 04/08/2016			Bond Future	1	16,200,000	0.00 Client	Buy
10:20:53	R203	On 04/08/2016			Bond Future	1	27,700,000	0.00 Client	Sell
10:20:53	R203	On 04/08/2016			Bond Future	1	27,700,000	0.00 Client	Buy
Total for R203 Bond Future						4	87,800,000	0.00	
10:21:43	R2037	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
10:21:43	R2037	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
10:23:28	R2037	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
10:23:28	R2037	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
Total for R2037 Bond Future						4	4,800,000	0.00	
12:19:51	R204	On 04/08/2016			Bond Future	1	5,900,000	0.00 Member	Buy
12:19:51	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:24:00	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Member	Buy
12:24:00	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Member	Buy
12:24:00	R204	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Member	Buy
12:24:00	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Member	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	4,300,000	0.00 Member	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	4,300,000	0.00 Client	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	4,300,000	0.00 Member	Buy
12:24:00	R204	On 04/08/2016			Bond Future	1	200,000	0.00 Client	Sell
12:24:00	R204	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
12:27:36	R204	On 04/08/2016			Bond Future	1	13,300,000	0.00 Member	Buy
12:27:36	R204	On 04/08/2016			Bond Future	1	13,300,000	0.00 Member	Sell
13:47:25	R204	On 04/08/2016			Bond Future	1	13,300,000	0.00 Client	Buy
13:47:25	R204	On 04/08/2016			Bond Future	1	13,300,000	0.00 Member	Sell
Total for R204 Bond Future						23	76,800,000	0.00	
10:24:22	R2044	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Sell
10:24:22	R2044	On 04/08/2016			Bond Future	1	700,000	0.00 Client	Buy
Total for R2044 Bond Future						2	1,400,000	0.00	
10:25:43	R2048	On 04/08/2016			Bond Future	1	8,800,000	0.00 Client	Buy
10:25:43	R2048	On 04/08/2016			Bond Future	1	8,800,000	0.00 Client	Sell
10:27:03	R2048	On 04/08/2016			Bond Future	1	8,800,000	0.00 Client	Sell
10:27:03	R2048	On 04/08/2016			Bond Future	1	8,800,000	0.00 Client	Buy
Total for R2048 Bond Future						4	35,200,000	0.00	
10:28:59	R207	On 04/08/2016			Bond Future	1	17,300,000	0.00 Client	Buy
10:28:59	R207	On 04/08/2016			Bond Future	1	17,300,000	0.00 Client	Sell
10:30:04	R207	On 04/08/2016			Bond Future	1	16,000,000	0.00 Client	Buy
10:30:04	R207	On 04/08/2016			Bond Future	1	16,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
Total for R207 Bond Future						4	66,600,000	0.00	
10:30:47	R209	On 04/08/2016			Bond Future	1	12,900,000	0.00 Client	Buy
10:30:47	R209	On 04/08/2016			Bond Future	1	12,900,000	0.00 Client	Sell
10:32:32	R209	On 04/08/2016			Bond Future	1	10,300,000	0.00 Client	Buy
10:32:32	R209	On 04/08/2016			Bond Future	1	10,300,000	0.00 Client	Sell
Total for R209 Bond Future						4	46,400,000	0.00	
10:34:13	R210	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
10:34:13	R210	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
10:35:02	R210	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
10:35:02	R210	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
Total for R210 Bond Future						4	5,400,000	0.00	
10:36:40	R212	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
10:36:40	R212	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
10:38:13	R212	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Buy
10:38:13	R212	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
Total for R212 Bond Future						4	2,800,000	0.00	
10:38:47	R213	On 04/08/2016			Bond Future	1	4,800,000	0.00 Client	Sell
10:38:47	R213	On 04/08/2016			Bond Future	1	4,800,000	0.00 Client	Buy
10:41:31	R213	On 04/08/2016			Bond Future	1	4,800,000	0.00 Client	Buy
10:41:31	R213	On 04/08/2016			Bond Future	1	4,800,000	0.00 Client	Sell
Total for R213 Bond Future						4	19,200,000	0.00	
8:45:22	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Buy
8:45:22	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Sell
10:09:58	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Client	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:09:58	R214	On 04/08/2016			Bond Future	1	6,100,000	0.00 Member	Sell
10:47:04	R214	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Buy
10:47:04	R214	On 04/08/2016			Bond Future	1	1,100,000	0.00 Client	Sell
10:47:47	R214	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Sell
10:47:47	R214	On 04/08/2016			Bond Future	1	1,500,000	0.00 Client	Buy
Total for R214 Bond Future						8	29,600,000	0.00	
Grand Total for all Instruments						163	945,880,000	0.00	