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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 04/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:17:51	ES33	On 04/02/2016		Bond Future	1	2,000,000	0.00 Client	Buy
13:17:51	ES33	On 04/02/2016		Bond Future	1	2,000,000	0.00 Member	Sell
13:17:51	ES33	On 04/02/2016		Bond Future	1	11,100,000	0.00 Client	Buy
13:17:51	ES33	On 04/02/2016		Bond Future	1	11,100,000	0.00 Member	Sell
Total for ES33 Bond Future					4	26,200,000	0.00	
10:36:54	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Buy
10:36:54	GOVI	On 04/02/2016		GOVI	1	10,000	0.00 Client	Sell
Total for GOVI GOVI					2	20,000	0.00	
12:51:38	I2038	On 04/02/2016		Bond Future	1	10,900,000	0.00 Client	Buy
12:51:38	I2038	On 04/02/2016		Bond Future	1	10,900,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
Total for I2038 Bond Future						2	21,800,000	0.00	
13:36:36	I2046	On 04/02/2016			Bond Future	1	6,400,000	0.00 Client	Buy
13:36:36	I2046	On 04/02/2016			Bond Future	1	6,400,000	0.00 Member	Sell
13:36:36	I2046	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Buy
13:36:36	I2046	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Sell
Total for I2046 Bond Future						4	18,000,000	0.00	
13:36:36	I2050	On 04/02/2016			Bond Future	1	1,100,000	0.00 Client	Buy
13:36:36	I2050	On 04/02/2016			Bond Future	1	1,100,000	0.00 Member	Sell
13:36:36	I2050	On 04/02/2016			Bond Future	1	20,900,000	0.00 Client	Buy
13:36:36	I2050	On 04/02/2016			Bond Future	1	20,900,000	0.00 Member	Sell
16:34:07	I2050	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Buy
16:34:07	I2050	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
16:34:07	I2050	On 04/02/2016			Bond Future	1	9,500,000	0.00 Client	Buy
16:34:07	I2050	On 04/02/2016			Bond Future	1	9,500,000	0.00 Member	Sell
Total for I2050 Bond Future						8	64,000,000	0.00	
10:23:18	R202	On 04/02/2016			Bond Future	1	2,600,000	0.00 Member	Sell
10:23:18	R202	On 04/02/2016			Bond Future	1	2,600,000	0.00 Client	Buy
12:51:38	R202	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Sell
12:51:38	R202	On 04/02/2016			Bond Future	1	5,100,000	0.00 Client	Buy
14:58:46	R202	On 04/02/2016			Bond Future	1	12,300,000	0.00 Client	Sell
14:58:46	R202	On 04/02/2016			Bond Future	1	12,300,000	0.00 Client	Buy
16:34:07	R202	On 04/02/2016			Bond Future	1	14,000,000	0.00 Member	Sell
16:34:07	R202	On 04/02/2016			Bond Future	1	14,000,000	0.00 Client	Buy
Total for R202 Bond Future						8	68,000,000	0.00	
12:06:57	R2030	On 04/02/2016			Bond Future	1	45,000,000	0.00 Member	Sell
12:06:57	R2030	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Buy
13:23:58	R2030	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:23:58	R2030	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
13:23:58	R2030	On 04/02/2016			Bond Future	1	30,000,000	0.00 Client	Buy
13:23:58	R2030	On 04/02/2016			Bond Future	1	15,000,000	0.00 Client	Buy
13:23:58	R2030	On 04/02/2016			Bond Future	1	30,000,000	0.00 Member	Sell
Total for R2030 Bond Future						7	180,000,000	0.00	
16:43:42	R208	On 04/02/2016			Bond Future	1	2,700,000	0.00 Member	Sell
16:43:42	R208	On 04/02/2016			Bond Future	1	2,700,000	0.00 Client	Buy
Total for R208 Bond Future						2	5,400,000	0.00	
Grand Total for all Instruments						37	383,420,000	0.00	