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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 05/10/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
16:33:11	ES33	On 05/11/2015		Bond Future	1	12,000,000	0.00 Member	Sell
16:33:11	ES33	On 05/11/2015		Bond Future	1	12,000,000	0.00 Client	Buy
Total for ES33 Bond Future					2	24,000,000	0.00	
10:09:15	GOVI	On 05/11/2015		GOVI	1	60,000	0.00 Client	Buy
10:09:15	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Member	Sell
10:59:17	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
10:59:17	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
11:01:24	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Buy
11:01:24	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
14:38:46	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Member	Sell
14:38:46	GOVI	On 05/11/2015		GOVI	1	20,000	0.00 Client	Buy
15:58:37	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Client	Sell
15:58:37	GOVI	On 05/11/2015		GOVI	1	30,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
15:58:37	GOVI	On 05/11/2015			GOVI	1	30,000	0.00 Member	Sell
15:59:31	GOVI	On 05/11/2015			GOVI	1	30,000	0.00 Member	Buy
15:59:31	GOVI	On 05/11/2015			GOVI	1	30,000	0.00 Client	Sell
16:46:44	GOVI	On 05/11/2015			GOVI	1	20,000	0.00 Member	Buy
16:46:44	GOVI	On 05/11/2015			GOVI	1	20,000	0.00 Member	Sell
Total for GOVI GOVI						15	400,000	0.00	
15:10:06	I2038	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Buy
15:10:06	I2038	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Sell
15:23:47	I2038	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Sell
15:23:47	I2038	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Buy
Total for I2038 Bond Future						4	28,000,000	0.00	
9:51:47	R186	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Buy
9:51:47	R186	On 05/11/2015			Bond Future	1	9,000,000	0.00 Member	Sell
12:29:33	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Member	Buy
12:29:33	R186	On 05/11/2015			Bond Future	1	3,000,000	0.00 Client	Sell
15:30:29	R186	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Sell
15:30:29	R186	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Buy
15:37:09	R186	On 05/11/2015			Bond Future	1	15,000,000	0.00 Member	Sell
15:37:09	R186	On 05/11/2015			Bond Future	1	15,000,000	0.00 Client	Buy
Total for R186 Bond Future						8	84,000,000	0.00	
15:30:29	R207	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Buy
15:30:29	R207	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Sell
15:37:30	R207	On 05/11/2015			Bond Future	1	33,500,000	0.00 Client	Sell
15:37:30	R207	On 05/11/2015			Bond Future	1	33,500,000	0.00 Member	Buy
Total for R207 Bond Future						4	134,000,000	0.00	
10:23:57	R214	On 05/11/2015			Bond Future	1	179,400,000	0.00 Member	Buy
10:23:57	R214	On 05/11/2015			Bond Future	1	200,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
10:28:07	R214	On 05/11/2015			Bond Future	1	179,400,000	0.00 Client	Buy
10:28:07	R214	On 05/11/2015			Bond Future	1	179,400,000	0.00 Member	Sell
10:28:07	R214	On 05/11/2015			Bond Future	1	13,600,000	0.00 Client	Buy
10:28:07	R214	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Buy
10:28:07	R214	On 05/11/2015			Bond Future	1	7,000,000	0.00 Member	Sell
10:28:07	R214	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Buy
10:28:07	R214	On 05/11/2015			Bond Future	1	13,600,000	0.00 Member	Sell
10:28:07	R214	On 05/11/2015			Bond Future	1	7,000,000	0.00 Client	Buy
Total for R214 Bond Future						10	800,000,000	0.00	
Grand Total for all Instruments						43	1,070,400,000	0.00	