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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/12/2015

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:41:55	ES33	On 04/02/2016		Bond Future	1	900,000	0.00 Member	Sell
12:41:55	ES33	On 04/02/2016		Bond Future	1	100,000	0.00 Member	Sell
12:41:55	ES33	On 04/02/2016		Bond Future	1	100,000	0.00 Client	Buy
12:41:55	ES33	On 04/02/2016		Bond Future	1	900,000	0.00 Client	Buy
<b>Total for ES33 Bond Future</b>					<b>4</b>	<b>2,000,000</b>	<b>0.00</b>	
12:31:26	R186	On 04/02/2016		Bond Future	1	4,800,000	0.00 Member	Sell
12:31:26	R186	On 04/02/2016		Bond Future	1	4,800,000	0.00 Member	Buy
13:18:58	R186	On 04/02/2016		Bond Future	1	4,800,000	0.00 Client	Buy
13:18:58	R186	On 04/02/2016		Bond Future	1	4,800,000	0.00 Member	Sell
<b>Total for R186 Bond Future</b>					<b>4</b>	<b>19,200,000</b>	<b>0.00</b>	
8:40:26	R202	On 04/02/2016		Bond Future	1	8,300,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
8:40:26	R202	On 04/02/2016			Bond Future	1	8,300,000	0.00 Client	Buy
16:49:22	R202	On 04/02/2016			Bond Future	1	17,200,000	0.00 Client	Buy
16:49:22	R202	On 04/02/2016			Bond Future	1	17,200,000	0.00 Member	Sell
16:49:22	R202	On 04/02/2016			Bond Future	1	3,200,000	0.00 Client	Buy
16:49:22	R202	On 04/02/2016			Bond Future	1	3,200,000	0.00 Member	Sell
<b>Total for R202 Bond Future</b>						<b>6</b>	<b>57,400,000</b>	<b>0.00</b>	
12:31:26	R2023	On 04/02/2016			Bond Future	1	131,000,000	0.00 Member	Sell
12:31:26	R2023	On 04/02/2016			Bond Future	1	118,100,000	0.00 Member	Buy
13:19:42	R2023	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Buy
13:19:42	R2023	On 04/02/2016			Bond Future	1	8,500,000	0.00 Member	Buy
13:19:42	R2023	On 04/02/2016			Bond Future	1	118,100,000	0.00 Client	Buy
13:19:42	R2023	On 04/02/2016			Bond Future	1	8,500,000	0.00 Member	Sell
13:19:42	R2023	On 04/02/2016			Bond Future	1	8,500,000	0.00 Client	Buy
13:19:42	R2023	On 04/02/2016			Bond Future	1	118,100,000	0.00 Member	Sell
13:19:42	R2023	On 04/02/2016			Bond Future	1	4,400,000	0.00 Member	Sell
13:19:42	R2023	On 04/02/2016			Bond Future	1	4,400,000	0.00 Client	Buy
<b>Total for R2023 Bond Future</b>						<b>10</b>	<b>524,000,000</b>	<b>0.00</b>	
13:01:22	R203	On 04/02/2016			Bond Future	1	800,000	0.00 Member	Buy
13:01:22	R203	On 04/02/2016			Bond Future	1	800,000	0.00 Client	Sell
<b>Total for R203 Bond Future</b>						<b>2</b>	<b>1,600,000</b>	<b>0.00</b>	
12:31:26	R2030	On 04/02/2016			Bond Future	1	77,200,000	0.00 Member	Sell
12:31:26	R2030	On 04/02/2016			Bond Future	1	77,200,000	0.00 Member	Buy
13:20:07	R2030	On 04/02/2016			Bond Future	1	77,200,000	0.00 Member	Sell
13:20:07	R2030	On 04/02/2016			Bond Future	1	77,200,000	0.00 Client	Buy
<b>Total for R2030 Bond Future</b>						<b>4</b>	<b>308,800,000</b>	<b>0.00</b>	
12:31:26	R204	On 04/02/2016			Bond Future	1	26,000,000	0.00 Member	Sell
12:31:26	R204	On 04/02/2016			Bond Future	1	18,100,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
13:01:22	R204	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
13:01:22	R204	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Sell
13:14:45	R204	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Buy
13:14:45	R204	On 04/02/2016			Bond Future	1	2,200,000	0.00 Member	Sell
13:14:45	R204	On 04/02/2016			Bond Future	1	2,200,000	0.00 Client	Sell
13:14:46	R204	On 04/02/2016			Bond Future	1	2,800,000	0.00 Member	Buy
13:14:46	R204	On 04/02/2016			Bond Future	1	2,800,000	0.00 Client	Sell
13:21:36	R204	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Sell
13:21:36	R204	On 04/02/2016			Bond Future	1	18,100,000	0.00 Client	Buy
13:21:36	R204	On 04/02/2016			Bond Future	1	3,900,000	0.00 Client	Buy
13:21:36	R204	On 04/02/2016			Bond Future	1	18,100,000	0.00 Member	Sell
13:21:36	R204	On 04/02/2016			Bond Future	1	4,000,000	0.00 Client	Buy
13:21:36	R204	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Buy
13:21:36	R204	On 04/02/2016			Bond Future	1	3,900,000	0.00 Member	Buy
13:21:36	R204	On 04/02/2016			Bond Future	1	3,900,000	0.00 Member	Sell
<b>Total for R204 Bond Future</b>						<b>17</b>	<b>124,000,000</b>	<b>0.00</b>	
11:42:30	R2044	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Buy
11:42:30	R2044	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
11:54:47	R2044	On 04/02/2016			Bond Future	1	10,000,000	0.00 Member	Sell
11:54:47	R2044	On 04/02/2016			Bond Future	1	10,000,000	0.00 Client	Buy
<b>Total for R2044 Bond Future</b>						<b>4</b>	<b>40,000,000</b>	<b>0.00</b>	
11:56:17	R2048	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Buy
11:56:17	R2048	On 04/02/2016			Bond Future	1	15,000,000	0.00 Member	Sell
<b>Total for R2048 Bond Future</b>						<b>2</b>	<b>30,000,000</b>	<b>0.00</b>	
14:20:22	R207	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Sell
14:20:22	R207	On 04/02/2016			Bond Future	1	9,000,000	0.00 Member	Buy
14:29:07	R207	On 04/02/2016			Bond Future	1	5,000,000	0.00 Member	Buy
14:29:07	R207	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Sell
14:29:07	R207	On 04/02/2016			Bond Future	1	4,000,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:29:07	R207	On 04/02/2016			Bond Future	1	4,000,000	0.00 Member	Buy
14:29:07	R207	On 04/02/2016			Bond Future	1	5,000,000	0.00 Client	Sell
<b>Total for R207 Bond Future</b>						<b>7</b>	<b>36,000,000</b>	<b>0.00</b>	
13:01:22	R208	On 04/02/2016			Bond Future	1	7,300,000	0.00 Member	Buy
13:01:22	R208	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Sell
13:15:51	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Buy
13:15:51	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Member	Sell
13:15:51	R208	On 04/02/2016			Bond Future	1	6,300,000	0.00 Client	Sell
13:15:52	R208	On 04/02/2016			Bond Future	1	1,000,000	0.00 Client	Sell
13:15:52	R208	On 04/02/2016			Bond Future	1	1,000,000	0.00 Member	Buy
<b>Total for R208 Bond Future</b>						<b>7</b>	<b>29,200,000</b>	<b>0.00</b>	
12:31:26	R209	On 04/02/2016			Bond Future	1	88,000,000	0.00 Member	Sell
12:31:26	R209	On 04/02/2016			Bond Future	1	88,000,000	0.00 Member	Buy
13:21:59	R209	On 04/02/2016			Bond Future	1	88,000,000	0.00 Client	Buy
13:21:59	R209	On 04/02/2016			Bond Future	1	88,000,000	0.00 Member	Sell
14:20:22	R209	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Sell
14:20:22	R209	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
14:29:22	R209	On 04/02/2016			Bond Future	1	20,000,000	0.00 Member	Buy
14:29:22	R209	On 04/02/2016			Bond Future	1	20,000,000	0.00 Client	Sell
<b>Total for R209 Bond Future</b>						<b>8</b>	<b>432,000,000</b>	<b>0.00</b>	
14:00:04	R214	On 04/02/2016			Bond Future	1	20,800,000	0.00 Member	Buy
14:00:04	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Sell
14:04:09	R214	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Sell
14:04:09	R214	On 04/02/2016			Bond Future	1	1,200,000	0.00 Client	Sell
14:04:09	R214	On 04/02/2016			Bond Future	1	1,200,000	0.00 Member	Buy
14:04:10	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
14:04:10	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
14:04:10	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
14:04:11	R214	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
14:04:11	R214	On 04/02/2016			Bond Future	1	1,600,000	0.00 Client	Sell
14:04:11	R214	On 04/02/2016			Bond Future	1	1,600,000	0.00 Member	Sell
14:04:12	R214	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Sell
14:04:12	R214	On 04/02/2016			Bond Future	1	4,800,000	0.00 Member	Buy
14:04:12	R214	On 04/02/2016			Bond Future	1	4,800,000	0.00 Client	Sell
14:04:13	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Buy
14:04:13	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Member	Sell
14:04:13	R214	On 04/02/2016			Bond Future	1	500,000	0.00 Client	Sell
14:04:14	R214	On 04/02/2016			Bond Future	1	10,200,000	0.00 Client	Sell
14:04:14	R214	On 04/02/2016			Bond Future	1	10,200,000	0.00 Member	Buy
14:04:14	R214	On 04/02/2016			Bond Future	1	10,200,000	0.00 Member	Sell
14:04:15	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Member	Buy
14:04:15	R214	On 04/02/2016			Bond Future	1	2,000,000	0.00 Client	Sell
<b>Total for R214 Bond Future</b>						<b>22</b>	<b>83,200,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>97</b>	<b>1,687,400,000</b>	<b>0.00</b>	