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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 10/05/2016

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:21:04	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Buy
12:21:04	AL37	On 04/08/2016		Index Future	1	10,000	0.00 Client	Sell
<b>Total for AL37 Index Future</b>					<b>2</b>	<b>20,000</b>	<b>0.00</b>	
9:28:43	ALBI	On 04/08/2016		Index Future	1	30,000	0.00 Client	Buy
9:28:43	ALBI	On 04/08/2016		Index Future	1	30,000	0.00 Client	Sell
9:40:56	ALBI	On 04/08/2016		Index Future	1	30,000	0.00 Client	Sell
9:40:56	ALBI	On 04/08/2016		Index Future	1	30,000	0.00 Client	Buy
<b>Total for ALBI Index Future</b>					<b>4</b>	<b>120,000</b>	<b>0.00</b>	
11:38:58	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Buy
11:38:58	ES33	On 04/08/2016		Bond Future	1	100,000	0.00 Client	Sell
11:38:58	ES33	On 04/08/2016		Bond Future	1	500,000	0.00 Client	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
11:38:58	ES33	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
11:46:46	ES33	On 04/08/2016			Bond Future	1	400,000	0.00 Member	Sell
11:46:46	ES33	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
<b>Total for ES33 Bond Future</b>						<b>6</b>	<b>2,000,000</b>	<b>0.00</b>	
9:40:56	GOVI	On 04/08/2016			GOVI	1	30,000	0.00 Client	Buy
9:40:56	GOVI	On 04/08/2016			GOVI	1	30,000	0.00 Client	Sell
<b>Total for GOVI GOVI</b>						<b>2</b>	<b>60,000</b>	<b>0.00</b>	
12:32:03	I2038	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
12:32:03	I2038	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
<b>Total for I2038 Bond Future</b>						<b>2</b>	<b>200,000</b>	<b>0.00</b>	
11:38:58	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Sell
11:38:58	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
11:38:58	R186	On 04/08/2016			Bond Future	1	500,000	0.00 Client	Buy
11:38:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
11:38:58	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Sell
11:38:58	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Buy
11:46:25	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
11:46:25	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell
11:49:50	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Buy
11:49:50	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell
12:32:03	R186	On 04/08/2016			Bond Future	1	300,000	0.00 Client	Buy
12:32:03	R186	On 04/08/2016			Bond Future	1	100,000	0.00 Client	Buy
12:32:03	R186	On 04/08/2016			Bond Future	1	400,000	0.00 Client	Sell
12:32:03	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Buy
12:32:03	R186	On 04/08/2016			Bond Future	1	1,200,000	0.00 Client	Sell
12:41:39	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Buy
12:41:39	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Sell
12:43:09	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Buy
12:43:09	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Sell

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
15:43:30	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Member	Sell
15:43:30	R186	On 04/08/2016			Bond Future	1	25,000,000	0.00 Client	Buy
15:43:40	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Member	Sell
15:43:40	R186	On 04/08/2016			Bond Future	1	35,000,000	0.00 Client	Buy
<b>Total for R186 Bond Future</b>						<b>23</b>	<b>365,200,000</b>	<b>0.00</b>	
12:25:11	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:25:11	R204	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Buy
<b>Total for R204 Bond Future</b>						<b>2</b>	<b>1,200,000</b>	<b>0.00</b>	
12:25:11	R208	On 04/08/2016			Bond Future	1	4,800,000	0.00 Member	Sell
12:25:11	R208	On 04/08/2016			Bond Future	1	4,800,000	0.00 Client	Buy
<b>Total for R208 Bond Future</b>						<b>2</b>	<b>9,600,000</b>	<b>0.00</b>	
12:25:11	R209	On 04/08/2016			Bond Future	1	35,300,000	0.00 Member	Buy
12:25:11	R209	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Buy
12:30:51	R209	On 04/08/2016			Bond Future	1	3,300,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Buy
12:30:51	R209	On 04/08/2016			Bond Future	1	3,300,000	0.00 Member	Buy
12:30:51	R209	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	1,900,000	0.00 Member	Buy
12:30:51	R209	On 04/08/2016			Bond Future	1	24,300,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	2,800,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	1,900,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	2,800,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	1,600,000	0.00 Member	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	24,300,000	0.00 Member	Buy

Matched Time	Contract Details		Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	24,300,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	1,600,000	0.00 Client	Sell
12:30:51	R209	On 04/08/2016			Bond Future	1	600,000	0.00 Member	Buy
12:30:51	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
16:42:27	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Client	Sell
16:42:27	R209	On 04/08/2016			Bond Future	1	800,000	0.00 Member	Buy
<b>Total for R209 Bond Future</b>						<b>24</b>	<b>142,800,000</b>	<b>0.00</b>	
<b>Grand Total for all Instruments</b>						<b>67</b>	<b>521,200,000</b>	<b>0.00</b>	