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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/05/2016

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell | |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|---------------|---------------|--------------|------|
| 15:33:33 | AL7T | On 04/08/2016 | | Index Future | 1 | 10,000 | 0.00 Client | Buy | |
| 15:33:33 | AL7T | On 04/08/2016 | | Index Future | 1 | 10,000 | 0.00 Member | Sell | |
| Total for AL7T Index Future | | | | | 2 | 20,000 | 0.00 | | |
| 10:11:46 | GOVI | On 04/08/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Buy | |
| 10:11:46 | GOVI | On 04/08/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell | |
| 10:22:04 | GOVI | On 04/08/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell | |
| 10:22:04 | GOVI | On 04/08/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Buy | |
| 14:11:29 | GOVI | On 04/08/2016 | | GOVI | 1 | 10,000 | 0.00 Client | Buy | |
| 14:11:29 | GOVI | On 04/08/2016 | | GOVI | 1 | 10,000 | 0.00 Member | Sell | |
| Total for GOVI GOVI | | | | | 6 | 60,000 | 0.00 | | |
| 15:08:33 | R186 | On 04/08/2016 | 8.85 | Call | Bond Future | 1 | 75,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|------------------------------------|------------------|---------------|--------|----------|-------------|--------------|--------------------|-------------|----------|
| 15:08:33 | R186 | On 04/08/2016 | 9.35 | Call | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 15:08:33 | R186 | On 04/08/2016 | 10.00 | Put | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 15:08:33 | R186 | On 04/08/2016 | 9.35 | Call | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 15:08:33 | R186 | On 04/08/2016 | 8.85 | Call | Bond Future | 1 | 75,000,000 | 0.00 Member | Buy |
| 15:08:33 | R186 | On 04/08/2016 | 10.00 | Put | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 16:37:09 | R186 | On 04/08/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Buy |
| 16:37:09 | R186 | On 04/08/2016 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| 16:54:23 | R186 | On 04/08/2016 | 10.00 | Put | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 16:54:23 | R186 | On 04/08/2016 | 10.00 | Put | Bond Future | 1 | 50,000,000 | 0.00 Client | Sell |
| 16:54:36 | R186 | On 04/08/2016 | 9.35 | Call | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 16:54:36 | R186 | On 04/08/2016 | 9.35 | Call | Bond Future | 1 | 50,000,000 | 0.00 Client | Buy |
| 16:54:52 | R186 | On 04/08/2016 | 8.85 | Call | Bond Future | 1 | 75,000,000 | 0.00 Member | Buy |
| 16:54:52 | R186 | On 04/08/2016 | 8.85 | Call | Bond Future | 1 | 75,000,000 | 0.00 Client | Sell |
| Total for R186 Bond Future | | | | | | 14 | 703,800,000 | 0.00 | |
| 14:35:43 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Sell |
| 14:35:43 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Buy |
| 14:35:43 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Sell |
| 14:35:43 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Buy |
| 14:51:20 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Buy |
| 14:51:20 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Sell |
| 14:52:07 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Member | Buy |
| 14:52:07 | R202 | On 04/08/2016 | | | Bond Future | 1 | 13,700,000 | 0.00 Client | Sell |
| Total for R202 Bond Future | | | | | | 8 | 109,600,000 | 0.00 | |
| 11:13:08 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 11:13:08 | R2037 | On 04/08/2016 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Buy |
| Total for R2037 Bond Future | | | | | | 2 | 2,000,000 | 0.00 | |
| 11:13:08 | R204 | On 04/08/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 11:13:08 | R204 | On 04/08/2016 | | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| Total for R204 Bond Future | | | | | | 2 | 1,600,000 | 0.00 | |
| 10:48:44 | R209 | On 04/08/2016 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 10:48:44 | R209 | On 04/08/2016 | | | Bond Future | 1 | 800,000 | 0.00 Client | Buy |
| 11:13:08 | R209 | On 04/08/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 11:13:08 | R209 | On 04/08/2016 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Buy |
| Total for R209 Bond Future | | | | | | 4 | 6,200,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 38 | 823,280,000 | 0.00 | |