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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 22/07/2015

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal        | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|----------------|---------------|--------------|
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 10,000         | 0.00 Member   | Sell         |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 50,000         | 0.00 Client   | Buy          |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 10,000         | 0.00 Client   | Buy          |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 10,000         | 0.00 Member   | Sell         |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 10,000         | 0.00 Member   | Sell         |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 50,000         | 0.00 Member   | Sell         |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 10,000         | 0.00 Client   | Buy          |
| 16:32:44                           | ALBI             | On 06/08/2015 |              | Index Future | 1               | 10,000         | 0.00 Client   | Buy          |
| <b>Total for ALBI Index Future</b> |                  |               |              |              | <b>8</b>        | <b>160,000</b> | <b>0.00</b>   |              |
| 8:06:37                            | R186             | On 06/08/2015 |              | Bond Future  | 1               | 1,000,000      | 0.00 Member   | Buy          |
| 8:06:37                            | R186             | On 06/08/2015 |              | Bond Future  | 1               | 1,000,000      | 0.00 Member   | Sell         |
| 10:09:24                           | R186             | On 06/08/2015 |              | Bond Future  | 1               | 1,000,000      | 0.00 Member   | Buy          |
| 10:09:24                           | R186             | On 06/08/2015 |              | Bond Future  | 1               | 1,000,000      | 0.00 Client   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 12:20:19                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy       |
| 12:20:19                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 13:27:44                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Member | Sell      |
| 13:27:44                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Member | Buy       |
| 13:31:32                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Member | Buy       |
| 13:31:32                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Client | Sell      |
| 15:09:38                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 15:09:38                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy       |
| 17:13:01                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 17:13:01                               | R186             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy       |
| <b>Total for R186 Bond Future</b>      |                  |               |        |           |             | <b>14</b>    | <b>50,000,000</b>  | <b>0.00</b> |           |
| 16:25:07                               | R202             | On 06/08/2015 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Member | Buy       |
| 16:25:07                               | R202             | On 06/08/2015 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Client | Sell      |
| <b>Total for R202 Bond Future</b>      |                  |               |        |           |             | <b>2</b>     | <b>2,600,000</b>   | <b>0.00</b> |           |
| 11:59:35                               | R2023            | On 06/08/2015 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Member | Buy       |
| 11:59:35                               | R2023            | On 06/08/2015 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Member | Sell      |
| 12:05:11                               | R2023            | On 06/08/2015 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Member | Sell      |
| 12:05:11                               | R2023            | On 06/08/2015 |        |           | Bond Future | 1            | 4,500,000          | 0.00 Client | Buy       |
| <b>Total for R2023 Bond Future</b>     |                  |               |        |           |             | <b>4</b>     | <b>18,000,000</b>  | <b>0.00</b> |           |
| 8:25:09                                | R203             | On 05/11/2015 |        |           | Bond Future | 1            | 228,000,000        | 0.00 Member | Sell      |
| 8:25:09                                | R203             | On 05/11/2015 |        |           | Bond Future | 1            | 200,000,000        | 0.00 Member | Buy       |
| 8:39:15                                | R203             | On 05/11/2015 |        |           | Bond Future | 1            | 28,000,000         | 0.00 Member | Buy       |
| 8:39:15                                | R203             | On 05/11/2015 |        |           | Bond Future | 1            | 28,000,000         | 0.00 Client | Buy       |
| 8:39:15                                | R203             | On 05/11/2015 |        |           | Bond Future | 1            | 28,000,000         | 0.00 Member | Sell      |
| <b>Total for R203 Bond Future</b>      |                  |               |        |           |             | <b>5</b>     | <b>512,000,000</b> | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>33</b>    | <b>582,760,000</b> | <b>0.00</b> |           |