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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/05/2016

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 7:43:54      | R186             | On 04/08/2016 |              | Bond Future | 1               | 7,000,000   | 0.00 Member   | Buy          |
| 7:43:54      | R186             | On 04/08/2016 |              | Bond Future | 1               | 13,800,000  | 0.00 Member   | Sell         |
| 8:15:02      | R186             | On 04/08/2016 |              | Bond Future | 1               | 117,500,000 | 0.00 Member   | Sell         |
| 8:15:02      | R186             | On 04/08/2016 |              | Bond Future | 1               | 117,500,000 | 0.00 Member   | Buy          |
| 8:23:57      | R186             | On 04/08/2016 |              | Bond Future | 1               | 117,500,000 | 0.00 Member   | Sell         |
| 8:23:57      | R186             | On 04/08/2016 |              | Bond Future | 1               | 117,500,000 | 0.00 Member   | Buy          |
| 10:35:07     | R186             | On 04/08/2016 |              | Bond Future | 1               | 300,000     | 0.00 Member   | Sell         |
| 10:35:07     | R186             | On 04/08/2016 |              | Bond Future | 1               | 300,000     | 0.00 Client   | Buy          |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 3,400,000   | 0.00 Member   | Sell         |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 1,100,000   | 0.00 Client   | Buy          |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 3,400,000   | 0.00 Member   | Buy          |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 1,100,000   | 0.00 Member   | Buy          |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 2,300,000   | 0.00 Member   | Buy          |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 2,300,000   | 0.00 Member   | Sell         |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 7,000,000   | 0.00 Client   | Buy          |
| 12:11:02     | R186             | On 04/08/2016 |              | Bond Future | 1               | 1,100,000   | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|----------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 12:11:02                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 7,000,000          | 0.00 Member | Sell      |
| 12:11:02                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Client | Buy       |
| 12:11:02                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 3,400,000          | 0.00 Client | Buy       |
| 14:27:11                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 1,700,000          | 0.00 Member | Buy       |
| 14:27:11                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Member | Sell      |
| 14:36:07                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 600,000            | 0.00 Member | Buy       |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Buy       |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 800,000            | 0.00 Client | Buy       |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 1,700,000          | 0.00 Member | Sell      |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 600,000            | 0.00 Client | Buy       |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 600,000            | 0.00 Member | Sell      |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 1,700,000          | 0.00 Client | Buy       |
| 14:36:08                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Sell      |
| 16:59:24                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 117,500,000        | 0.00 Member | Buy       |
| 16:59:24                               | R186             | On 04/08/2016 |        |           | Bond Future | 1            | 117,500,000        | 0.00 Client | Sell      |
| <b>Total for R186 Bond Future</b>      |                  |               |        |           |             | <b>31</b>    | <b>773,200,000</b> | <b>0.00</b> |           |
| 16:01:39                               | R208             | On 04/08/2016 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Member | Sell      |
| 16:01:39                               | R208             | On 04/08/2016 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Member | Buy       |
| 16:03:45                               | R208             | On 04/08/2016 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Client | Buy       |
| 16:03:45                               | R208             | On 04/08/2016 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Member | Sell      |
| <b>Total for R208 Bond Future</b>      |                  |               |        |           |             | <b>4</b>     | <b>22,000,000</b>  | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>35</b>    | <b>795,200,000</b> | <b>0.00</b> |           |