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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 11/05/2015

| Matched Time               | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 11:46:19                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 20,000        | 0.00 Client   | Sell         |
| 11:46:19                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 20,000        | 0.00 Member   | Buy          |
| 12:11:27                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 20,000        | 0.00 Member   | Sell         |
| 12:11:27                   | GOVI             | On 06/08/2015 |              | GOVI        | 1               | 20,000        | 0.00 Client   | Buy          |
| <b>Total for GOVI GOVI</b> |                  |               |              |             | <b>4</b>        | <b>80,000</b> | <b>0.00</b>   |              |
| 12:44:59                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 6,500,000     | 0.00 Member   | Buy          |
| 12:44:59                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 3,700,000     | 0.00 Member   | Sell         |
| 13:16:00                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 2,800,000     | 0.00 Member   | Sell         |
| 13:16:00                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 3,700,000     | 0.00 Client   | Sell         |
| 13:16:00                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 2,800,000     | 0.00 Client   | Sell         |
| 13:16:00                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 3,700,000     | 0.00 Member   | Buy          |
| 13:16:00                   | R186             | On 06/08/2015 |              | Bond Future | 1               | 2,800,000     | 0.00 Member   | Buy          |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| <b>Total for R186 Bond Future</b>      |                  |               |        |           |             | <b>7</b>     | <b>26,000,000</b>  | <b>0.00</b> |           |
| 12:29:09                               | R2037            | On 06/08/2015 |        |           | Bond Future | 1            | 71,900,000         | 0.00 Member | Buy       |
| 12:29:09                               | R2037            | On 06/08/2015 |        |           | Bond Future | 1            | 71,900,000         | 0.00 Client | Sell      |
| <b>Total for R2037 Bond Future</b>     |                  |               |        |           |             | <b>2</b>     | <b>143,800,000</b> | <b>0.00</b> |           |
| 11:08:58                               | R204             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Sell      |
| 11:08:58                               | R204             | On 06/08/2015 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy       |
| <b>Total for R204 Bond Future</b>      |                  |               |        |           |             | <b>2</b>     | <b>2,000,000</b>   | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>15</b>    | <b>171,880,000</b> | <b>0.00</b> |           |