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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 30/06/2015

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|----------------|---------------|--------------|
| 12:28:37 | GOVI | On 06/08/2015 | | GOVI | 1 | 10,000 | 0.00 Member | Sell |
| 12:28:37 | GOVI | On 06/08/2015 | | GOVI | 1 | 10,000 | 0.00 Client | Buy |
| 13:32:11 | GOVI | On 06/08/2015 | | GOVI | 1 | 100,000 | 0.00 Client | Buy |
| 13:32:11 | GOVI | On 06/08/2015 | | GOVI | 1 | 100,000 | 0.00 Client | Sell |
| Total for GOVI GOVI | | | | | 4 | 220,000 | 0.00 | |
| 9:26:47 | R186 | On 06/08/2015 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Sell |
| 9:26:47 | R186 | On 06/08/2015 | | Bond Future | 1 | 19,000,000 | 0.00 Member | Buy |
| 11:08:38 | R186 | On 06/08/2015 | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| 11:08:38 | R186 | On 06/08/2015 | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 11:08:38 | R186 | On 06/08/2015 | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 11:08:38 | R186 | On 06/08/2015 | | Bond Future | 1 | 15,000,000 | 0.00 Member | Buy |
| 11:08:38 | R186 | On 06/08/2015 | | Bond Future | 1 | 15,000,000 | 0.00 Client | Sell |
| 12:44:06 | R186 | On 06/08/2015 | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 12:44:06 | R186 | On 06/08/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Buy |
| 12:50:01 | R186 | On 06/08/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Client | Buy |
| 12:50:01 | R186 | On 06/08/2015 | | | Bond Future | 1 | 5,000,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | | 11 | 96,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 15 | 96,220,000 | 0.00 | |