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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 12/02/2016

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 12:33:03                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 10,400,000        | 0.00 Member   | Sell         |
| 12:33:03                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 300,000           | 0.00 Member   | Buy          |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 10,000,000        | 0.00 Member   | Sell         |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 300,000           | 0.00 Client   | Buy          |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 10,000,000        | 0.00 Client   | Buy          |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 100,000           | 0.00 Member   | Buy          |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 10,000,000        | 0.00 Member   | Buy          |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 300,000           | 0.00 Member   | Sell         |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 100,000           | 0.00 Client   | Buy          |
| 12:59:45                           | I2025            | On 05/05/2016 |              | Bond Future | 1               | 100,000           | 0.00 Member   | Sell         |
| <b>Total for I2025 Bond Future</b> |                  |               |              |             | <b>10</b>       | <b>41,600,000</b> | <b>0.00</b>   |              |
| 12:34:54                           | I2046            | On 05/05/2016 |              | Bond Future | 1               | 10,700,000        | 0.00 Member   | Sell         |
| 12:34:54                           | I2046            | On 05/05/2016 |              | Bond Future | 1               | 1,100,000         | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|-----------|
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 9,200,000         | 0.00 Member | Sell      |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 1,100,000         | 0.00 Member | Sell      |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 9,200,000         | 0.00 Client | Buy       |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Member | Sell      |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 1,100,000         | 0.00 Client | Buy       |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Member | Buy       |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 9,200,000         | 0.00 Member | Buy       |
| 13:01:10                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Client | Buy       |
| 14:37:39                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Sell      |
| 14:37:39                           | I2046            | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy       |
| <b>Total for I2046 Bond Future</b> |                  |               |        |           |             | <b>12</b>    | <b>43,200,000</b> | <b>0.00</b> |           |
| 12:34:54                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 15,400,000        | 0.00 Member | Sell      |
| 12:34:54                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Buy       |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Sell      |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Sell      |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy       |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 15,100,000        | 0.00 Member | Sell      |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Buy       |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 15,100,000        | 0.00 Member | Buy       |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Buy       |
| 13:02:31                           | I2050            | On 05/05/2016 |        |           | Bond Future | 1            | 15,100,000        | 0.00 Client | Buy       |
| <b>Total for I2050 Bond Future</b> |                  |               |        |           |             | <b>10</b>    | <b>61,600,000</b> | <b>0.00</b> |           |
| 12:11:48                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 72,800,000        | 0.00 Member | Sell      |
| 12:11:48                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 3,700,000         | 0.00 Member | Buy       |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000           | 0.00 Member | Buy       |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 800,000           | 0.00 Client | Buy       |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 67,400,000        | 0.00 Member | Sell      |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 3,700,000         | 0.00 Client | Buy       |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 67,400,000        | 0.00 Member | Buy       |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Member | Buy       |
| 12:49:20                           | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 800,000           | 0.00 Member | Buy       |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 67,400,000         | 0.00 Client | Buy      |
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 400,000            | 0.00 Client | Buy      |
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Sell     |
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell     |
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Sell     |
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy      |
| 12:49:20                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 3,700,000          | 0.00 Member | Sell     |
| 13:21:06                          | R186             | On 05/05/2016 | 8.75   | Put       | Bond Future | 1            | 100,000            | 0.00 Member | Buy      |
| 13:21:06                          | R186             | On 05/05/2016 | 8.75   | Put       | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 15:17:01                          | R186             | On 05/05/2016 | 8.75   | Put       | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 15:17:01                          | R186             | On 05/05/2016 | 8.75   | Put       | Bond Future | 1            | 100,000            | 0.00 Client | Buy      |
| 16:17:18                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 20,300,000         | 0.00 Member | Buy      |
| 16:17:18                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 70,800,000         | 0.00 Member | Sell     |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Client | Buy      |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 15,500,000         | 0.00 Client | Buy      |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Member | Buy      |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 15,500,000         | 0.00 Member | Buy      |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 20,300,000         | 0.00 Member | Sell     |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 20,300,000         | 0.00 Client | Buy      |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 15,500,000         | 0.00 Member | Sell     |
| 16:37:13                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Member | Sell     |
| 17:20:03                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 7,300,000          | 0.00 Client | Sell     |
| 17:20:03                          | R186             | On 05/05/2016 |        |           | Bond Future | 1            | 7,300,000          | 0.00 Client | Buy      |
| 17:24:56                          | R186             | On 05/05/2016 | 9.96   | Put       | Bond Future | 1            | 1,300,000          | 0.00 Client | Buy      |
| 17:24:56                          | R186             | On 05/05/2016 | 9.86   | Put       | Bond Future | 1            | 1,300,000          | 0.00 Client | Buy      |
| 17:24:56                          | R186             | On 05/05/2016 | 9.86   | Put       | Bond Future | 1            | 1,300,000          | 0.00 Client | Sell     |
| 17:24:56                          | R186             | On 05/05/2016 | 9.96   | Put       | Bond Future | 1            | 1,300,000          | 0.00 Client | Sell     |
| <b>Total for R186 Bond Future</b> |                  |               |        |           |             | <b>36</b>    | <b>594,600,000</b> | <b>0.00</b> |          |
| 12:33:03                          | R197             | On 05/05/2016 |        |           | Bond Future | 1            | 4,300,000          | 0.00 Member | Sell     |
| 12:33:03                          | R197             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy      |
| 13:03:55                          | R197             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell     |
| 13:03:55                          | R197             | On 05/05/2016 |        |           | Bond Future | 1            | 3,900,000          | 0.00 Member | Sell     |
| 13:03:55                          | R197             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell     |
| 13:03:55                          | R197             | On 05/05/2016 |        |           | Bond Future | 1            | 3,900,000          | 0.00 Client | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 13:03:55                          | R197             | On 05/05/2016 |        |              | Bond Future | 1               | 200,000           | 0.00 Client   | Buy          |
| 13:03:55                          | R197             | On 05/05/2016 |        |              | Bond Future | 1               | 200,000           | 0.00 Client   | Buy          |
| 13:03:55                          | R197             | On 05/05/2016 |        |              | Bond Future | 1               | 200,000           | 0.00 Member   | Buy          |
| 13:03:55                          | R197             | On 05/05/2016 |        |              | Bond Future | 1               | 3,900,000         | 0.00 Member   | Buy          |
| <b>Total for R197 Bond Future</b> |                  |               |        |              |             | <b>10</b>       | <b>17,200,000</b> | <b>0.00</b>   |              |
| 12:34:54                          | R202             | On 05/05/2016 |        |              | Bond Future | 1               | 2,000,000         | 0.00 Member   | Sell         |
| 12:34:54                          | R202             | On 05/05/2016 |        |              | Bond Future | 1               | 2,000,000         | 0.00 Client   | Buy          |
| 14:37:39                          | R202             | On 05/05/2016 |        |              | Bond Future | 1               | 200,000           | 0.00 Client   | Buy          |
| 14:37:39                          | R202             | On 05/05/2016 |        |              | Bond Future | 1               | 200,000           | 0.00 Client   | Sell         |
| <b>Total for R202 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>4,400,000</b>  | <b>0.00</b>   |              |
| 12:11:48                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 24,500,000        | 0.00 Member   | Sell         |
| 12:11:48                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 4,300,000         | 0.00 Member   | Buy          |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,300,000         | 0.00 Member   | Buy          |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 11,100,000        | 0.00 Member   | Buy          |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,300,000         | 0.00 Member   | Sell         |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 11,100,000        | 0.00 Client   | Buy          |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,200,000         | 0.00 Client   | Buy          |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 11,100,000        | 0.00 Member   | Sell         |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,200,000         | 0.00 Member   | Buy          |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,200,000         | 0.00 Member   | Sell         |
| 12:51:44                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,300,000         | 0.00 Client   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,800,000         | 0.00 Client   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Client   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Member   | Sell         |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 4,300,000         | 0.00 Member   | Sell         |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 1,800,000         | 0.00 Member   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Member   | Sell         |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Member   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Member   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 4,300,000         | 0.00 Client   | Buy          |
| 12:51:45                          | R203             | On 05/05/2016 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:51:45                           | R203             | On 05/05/2016 |        |           | Bond Future | 1            | 1,800,000          | 0.00 Member | Sell     |
| <b>Total for R203 Bond Future</b>  |                  |               |        |           |             | <b>22</b>    | <b>98,000,000</b>  | <b>0.00</b> |          |
| 16:17:18                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 18,700,000         | 0.00 Member | Buy      |
| 16:17:18                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 22,500,000         | 0.00 Member | Sell     |
| 16:36:27                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 3,800,000          | 0.00 Member | Buy      |
| 16:36:27                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 3,800,000          | 0.00 Client | Buy      |
| 16:36:27                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 3,800,000          | 0.00 Member | Sell     |
| 16:36:27                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 18,700,000         | 0.00 Client | Buy      |
| 16:36:27                           | R2037            | On 05/05/2016 |        |           | Bond Future | 1            | 18,700,000         | 0.00 Member | Sell     |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>90,000,000</b>  | <b>0.00</b> |          |
| 10:10:11                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 42,100,000         | 0.00 Member | Sell     |
| 10:10:11                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 63,700,000         | 0.00 Member | Buy      |
| 10:27:40                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 42,100,000         | 0.00 Member | Buy      |
| 10:27:40                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 21,600,000         | 0.00 Member | Sell     |
| 10:27:40                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 21,600,000         | 0.00 Member | Buy      |
| 10:27:40                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 42,100,000         | 0.00 Client | Sell     |
| 10:27:40                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 21,600,000         | 0.00 Client | Sell     |
| 17:20:03                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 4,300,000          | 0.00 Client | Buy      |
| 17:20:03                           | R208             | On 05/05/2016 |        |           | Bond Future | 1            | 4,300,000          | 0.00 Client | Sell     |
| <b>Total for R208 Bond Future</b>  |                  |               |        |           |             | <b>9</b>     | <b>263,400,000</b> | <b>0.00</b> |          |
| 12:11:48                           | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,700,000          | 0.00 Member | Buy      |
| 12:11:48                           | R209             | On 05/05/2016 |        |           | Bond Future | 1            | 1,700,000          | 0.00 Client | Sell     |
| <b>Total for R209 Bond Future</b>  |                  |               |        |           |             | <b>2</b>     | <b>3,400,000</b>   | <b>0.00</b> |          |
| 12:34:54                           | R210             | On 05/05/2016 |        |           | Bond Future | 1            | 37,600,000         | 0.00 Member | Sell     |
| 12:34:54                           | R210             | On 05/05/2016 |        |           | Bond Future | 1            | 37,600,000         | 0.00 Client | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal           | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-------------------|-------------|----------|
| <b>Total for R210 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>75,200,000</b> | <b>0.00</b> |          |
| 14:37:39                          | R211             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy      |
| 14:37:39                          | R211             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Sell     |
| <b>Total for R211 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>400,000</b>    | <b>0.00</b> |          |
| 12:34:54                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 3,100,000         | 0.00 Member | Sell     |
| 12:34:54                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Member | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 2,300,000         | 0.00 Client | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 2,300,000         | 0.00 Member | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Member | Sell     |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Sell     |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 2,300,000         | 0.00 Member | Sell     |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 400,000           | 0.00 Client | Buy      |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Member | Sell     |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Member | Sell     |
| 13:08:29                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Buy      |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy      |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Buy      |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 1,400,000         | 0.00 Client | Sell     |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 100,000           | 0.00 Client | Sell     |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Sell     |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Sell     |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 200,000           | 0.00 Client | Buy      |
| 14:37:39                          | R212             | On 05/05/2016 |        |           | Bond Future | 1            | 1,400,000         | 0.00 Client | Buy      |
| <b>Total for R212 Bond Future</b> |                  |               |        |           |             | <b>24</b>    | <b>16,200,000</b> | <b>0.00</b> |          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 16:17:18     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 1,600,000   | 0.00 Member   | Buy          |
| 16:17:18     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 250,500,000 | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 39,800,000  | 0.00 Member   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Member   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 4,200,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 6,000,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 2,700,000   | 0.00 Member   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 7,000,000   | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 11,900,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 6,900,000   | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 15,200,000  | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 11,400,000  | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 12,300,000  | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 11,400,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 15,200,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 6,900,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 1,800,000   | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 22,500,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 2,900,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 2,700,000   | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 9,500,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 11,900,000  | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 1,600,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 7,000,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 1,800,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 30,600,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 39,800,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 22,000,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 22,000,000  | 0.00 Member   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 6,000,000   | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 10,200,000  | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 22,500,000  | 0.00 Member   | Sell         |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 10,200,000  | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 2,700,000   | 0.00 Client   | Buy          |
| 16:40:12     | R214             | On 05/05/2016 |        |              | Bond Future | 1               | 15,200,000  | 0.00 Member   | Buy          |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 12,300,000           | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 12,300,000           | 0.00 Client | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 11,900,000           | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 30,600,000           | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 22,500,000           | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 2,900,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 7,000,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 6,900,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 11,400,000           | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 10,200,000           | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 9,500,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 39,800,000           | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 32,000,000           | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 2,900,000            | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 9,500,000            | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 30,600,000           | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 22,000,000           | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 1,800,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Member | Buy       |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Member | Sell      |
| 16:40:12                               | R214             | On 05/05/2016 |        |           | Bond Future | 1            | 1,600,000            | 0.00 Member | Sell      |
| <b>Total for R214 Bond Future</b>      |                  |               |        |           |             | <b>58</b>    | <b>1,002,000,000</b> | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>208</b>   | <b>2,311,200,000</b> | <b>0.00</b> |           |