



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 08/03/2017

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:01:41     | R186             | On 04/05/2017 |              | Bond Future | 1               | 10,000,000 | 0.00 Member   | Sell         |
| 11:01:41     | R186             | On 04/05/2017 |              | Bond Future | 1               | 5,000,000  | 0.00 Member   | Buy          |
| 11:01:41     | R186             | On 04/05/2017 |              | Bond Future | 1               | 5,000,000  | 0.00 Member   | Buy          |
| 11:13:27     | R186             | On 04/05/2017 |              | Bond Future | 1               | 10,000,000 | 0.00 Client   | Sell         |
| 11:13:27     | R186             | On 04/05/2017 |              | Bond Future | 1               | 10,000,000 | 0.00 Member   | Buy          |
| 11:20:21     | R186             | On 04/05/2017 |              | Bond Future | 1               | 1,300,000  | 0.00 Member   | Buy          |
| 11:20:21     | R186             | On 04/05/2017 |              | Bond Future | 1               | 49,000,000 | 0.00 Member   | Sell         |
| 11:49:29     | R186             | On 04/05/2017 |              | Bond Future | 1               | 1,300,000  | 0.00 Member   | Sell         |
| 11:49:29     | R186             | On 04/05/2017 |              | Bond Future | 1               | 47,700,000 | 0.00 Member   | Buy          |
| 11:49:29     | R186             | On 04/05/2017 |              | Bond Future | 1               | 47,700,000 | 0.00 Member   | Sell         |
| 11:49:29     | R186             | On 04/05/2017 |              | Bond Future | 1               | 47,700,000 | 0.00 Client   | Buy          |
| 11:49:29     | R186             | On 04/05/2017 |              | Bond Future | 1               | 1,300,000  | 0.00 Client   | Buy          |
| 11:53:12     | R186             | On 04/05/2017 |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Buy          |
| 11:53:12     | R186             | On 04/05/2017 | 9.20         | Put         | 1               | 11,700,000 | 0.00 Member   | Sell         |
| 11:53:12     | R186             | On 04/05/2017 | 8.95         | Put         | 1               | 11,700,000 | 0.00 Member   | Buy          |
| 11:53:12     | R186             | On 04/05/2017 |              | Bond Future | 1               | 31,500,000 | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|----------|
| 11:53:12     | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 260,000,000 | 0.00 Member | Buy      |
| 11:53:12     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 260,000,000 | 0.00 Member | Sell     |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 17,800,000  | 0.00 Member | Sell     |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000   | 0.00 Member | Sell     |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,300,000   | 0.00 Client | Buy      |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000   | 0.00 Member | Buy      |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 17,800,000  | 0.00 Member | Buy      |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000   | 0.00 Client | Buy      |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,300,000   | 0.00 Member | Sell     |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,300,000   | 0.00 Member | Buy      |
| 16:00:49     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 17,800,000  | 0.00 Client | Buy      |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 7,800,000   | 0.00 Member | Sell     |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,800,000   | 0.00 Client | Buy      |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 7,800,000   | 0.00 Client | Buy      |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000   | 0.00 Client | Buy      |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,800,000   | 0.00 Member | Buy      |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 7,800,000   | 0.00 Member | Buy      |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,800,000   | 0.00 Member | Sell     |
| 16:00:50     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000   | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 10,400,000  | 0.00 Client | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 11,700,000  | 0.00 Client | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 11,900,000  | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 146,900,000 | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 146,900,000 | 0.00 Client | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 64,500,000  | 0.00 Client | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 14,600,000  | 0.00 Client | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 10,400,000  | 0.00 Member | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 11,900,000  | 0.00 Member | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 146,900,000 | 0.00 Member | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 10,400,000  | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 64,500,000  | 0.00 Member | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 11,700,000  | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 64,500,000  | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 14,600,000  | 0.00 Member | Sell     |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 11,900,000  | 0.00 Client | Buy      |
| 16:02:18     | R186             | On 04/05/2017 | 8.95   | Put       | Bond Future | 1            | 14,600,000  | 0.00 Member | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 16:04:15                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 10,400,000           | 0.00 Client | Sell     |
| 16:04:15                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 10,400,000           | 0.00 Member | Buy      |
| 16:04:15                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 10,400,000           | 0.00 Member | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 11,900,000           | 0.00 Member | Buy      |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 11,900,000           | 0.00 Member | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 146,900,000          | 0.00 Member | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 64,500,000           | 0.00 Member | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 64,500,000           | 0.00 Member | Buy      |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 11,700,000           | 0.00 Client | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 146,900,000          | 0.00 Member | Buy      |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 14,600,000           | 0.00 Member | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 14,600,000           | 0.00 Client | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 11,900,000           | 0.00 Client | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 11,700,000           | 0.00 Member | Buy      |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 14,600,000           | 0.00 Member | Buy      |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 64,500,000           | 0.00 Client | Sell     |
| 16:04:16                          | R186             | On 04/05/2017 | 9.20   | Put       | Bond Future | 1            | 146,900,000          | 0.00 Client | Sell     |
| 17:03:25                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Member | Sell     |
| 17:03:25                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 108,400,000          | 0.00 Member | Buy      |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 62,300,000           | 0.00 Client | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Client | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 62,300,000           | 0.00 Member | Buy      |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Client | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Member | Buy      |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 30,700,000           | 0.00 Client | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Member | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 62,300,000           | 0.00 Member | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 6,200,000            | 0.00 Client | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 6,200,000            | 0.00 Member | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 30,700,000           | 0.00 Member | Buy      |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 30,700,000           | 0.00 Member | Sell     |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Member | Buy      |
| 17:08:33                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 6,200,000            | 0.00 Member | Buy      |
| <b>Total for R186 Bond Future</b> |                  |               |        |           |             | <b>85</b>    | <b>2,875,600,000</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 |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 10:06:56     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 2,500,000  | 0.00 Member   | Buy          |
| 10:06:56     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 33,900,000 | 0.00 Member   | Sell         |
| 10:55:47     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 18,600,000 | 0.00 Member   | Buy          |
| 10:55:47     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 18,600,000 | 0.00 Client   | Buy          |
| 10:55:47     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 18,600,000 | 0.00 Member   | Sell         |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 6,800,000  | 0.00 Member   | Sell         |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Client   | Buy          |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Buy          |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 6,800,000  | 0.00 Client   | Buy          |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 6,800,000  | 0.00 Member   | Buy          |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Sell         |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 2,500,000  | 0.00 Client   | Buy          |
| 10:55:48     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 2,500,000  | 0.00 Member   | Sell         |
| 11:20:21     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Buy          |
| 11:20:21     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 41,800,000 | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 2,100,000  | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 4,000,000  | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 1,600,000  | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 1,300,000  | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 12,200,000 | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 5,100,000  | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 12,200,000 | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 2,100,000  | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 13,300,000 | 0.00 Client   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 13,300,000 | 0.00 Member   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 4,000,000  | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 13,300,000 | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 1,600,000  | 0.00 Member   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 1,300,000  | 0.00 Member   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Member   | Sell         |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Member   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 5,100,000  | 0.00 Member   | Buy          |
| 11:48:24     | R2037            | On 04/05/2017 |        |              | Bond Future | 1               | 4,000,000  | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 1,300,000          | 0.00 Member | Sell     |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Member | Sell     |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 1,100,000          | 0.00 Client | Buy      |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Sell     |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 5,100,000          | 0.00 Member | Sell     |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Buy      |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 2,100,000          | 0.00 Member | Buy      |
| 11:48:24                           | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 12,200,000         | 0.00 Member | Buy      |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>44</b>    | <b>302,800,000</b> | <b>0.00</b> |          |
| 10:06:56                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Member | Sell     |
| 10:06:56                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 14,000,000         | 0.00 Member | Buy      |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 8,600,000          | 0.00 Member | Sell     |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Member | Sell     |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Member | Buy      |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 8,600,000          | 0.00 Member | Buy      |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Member | Buy      |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Client | Sell     |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 8,600,000          | 0.00 Client | Sell     |
| 10:51:29                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,300,000          | 0.00 Client | Sell     |
| 11:20:21                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Member | Sell     |
| 11:20:21                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Member | Buy      |
| 11:50:31                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 9,500,000          | 0.00 Member | Sell     |
| 11:50:31                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Client | Sell     |
| 11:50:31                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 9,500,000          | 0.00 Client | Sell     |
| 11:50:31                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 9,500,000          | 0.00 Member | Buy      |
| 11:50:31                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Member | Buy      |
| 12:28:45                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 12:28:45                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 200,500,000        | 0.00 Member | Buy      |
| 16:10:51                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 2,400,000          | 0.00 Member | Buy      |
| 16:10:51                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 25,000,000         | 0.00 Client | Sell     |
| 16:10:51                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 6,000,000          | 0.00 Member | Buy      |
| 16:10:51                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 28,000,000         | 0.00 Member | Buy      |
| 16:10:51                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 6,000,000          | 0.00 Client | Sell     |
| 16:10:51                           | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 8,800,000          | 0.00 Client | Sell     |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 17,200,000 | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 17,200,000 | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 68,000,000 | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 12,000,000 | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 28,000,000 | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,400,000  | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,800,000  | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,800,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 8,800,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 8,100,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 25,000,000 | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 68,000,000 | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 68,000,000 | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 28,000,000 | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 8,800,000  | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 8,100,000  | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 25,000,000 | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,800,000  | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,400,000  | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 8,100,000  | 0.00 Client   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 12,000,000 | 0.00 Member   | Buy          |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 17,200,000 | 0.00 Member   | Sell         |
| 16:10:51     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 12,000,000 | 0.00 Member   | Sell         |
| 16:10:52     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 800,000    | 0.00 Member   | Buy          |
| 16:10:52     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,300,000  | 0.00 Member   | Sell         |
| 16:10:52     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Sell         |
| 16:10:52     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,000,000  | 0.00 Member   | Sell         |
| 16:10:52     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 800,000    | 0.00 Member   | Sell         |
| 16:10:52     | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 800,000    | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 800,000              | 0.00 Member   | Buy          |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,300,000            | 0.00 Member   | Buy          |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Sell         |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 800,000              | 0.00 Client   | Sell         |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Buy          |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Buy          |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 200,000              | 0.00 Client   | Sell         |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 800,000              | 0.00 Client   | Sell         |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Client   | Sell         |
| 16:10:52                               | R207             | On 04/05/2017 |        |              | Bond Future | 1               | 2,300,000            | 0.00 Client   | Sell         |
| <b>Total for R207 Bond Future</b>      |                  |               |        |              |             | <b>72</b>       | <b>906,000,000</b>   | <b>0.00</b>   |              |
| 11:20:21                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 16,300,000           | 0.00 Member   | Sell         |
| 11:20:21                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 35,400,000           | 0.00 Member   | Buy          |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 17,700,000           | 0.00 Member   | Buy          |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 16,300,000           | 0.00 Client   | Sell         |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 16,300,000           | 0.00 Member   | Buy          |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 17,700,000           | 0.00 Client   | Sell         |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 17,700,000           | 0.00 Member   | Sell         |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000            | 0.00 Member   | Sell         |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000            | 0.00 Member   | Buy          |
| 11:51:36                               | R208             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000            | 0.00 Client   | Sell         |
| <b>Total for R208 Bond Future</b>      |                  |               |        |              |             | <b>10</b>       | <b>141,600,000</b>   | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>211</b>      | <b>4,226,000,000</b> | <b>0.00</b>   |              |