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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 31/05/2017

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 11:11:57     | R186             | On 03/08/2017 |              | Bond Future | 1               | 2,000,000   | 0.00 Member   | Sell         |
| 11:11:57     | R186             | On 03/08/2017 |              | Bond Future | 1               | 2,000,000   | 0.00 Client   | Buy          |
| 12:08:19     | R186             | On 03/08/2017 |              | Bond Future | 1               | 67,000,000  | 0.00 Member   | Sell         |
| 12:08:19     | R186             | On 03/08/2017 |              | Bond Future | 1               | 7,000,000   | 0.00 Member   | Buy          |
| 13:33:13     | R186             | On 03/08/2017 |              | Bond Future | 1               | 100,000     | 0.00 Member   | Sell         |
| 13:33:13     | R186             | On 03/08/2017 |              | Bond Future | 1               | 333,400,000 | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 3,100,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 2,600,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 700,000     | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 3,800,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 3,600,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 11,000,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 6,200,000   | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 5,300,000   | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 14,000,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |              | Bond Future | 1               | 11,800,000  | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|----------|
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 2,600,000   | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 2,600,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 3,800,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 3,100,000   | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 11,000,000  | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 11,400,000  | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 19,000,000  | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 300,000     | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 300,000     | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 14,000,000  | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 1,000,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 900,000     | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 700,000     | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 2,500,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 11,000,000  | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 3,100,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 3,000,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 700,000     | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 2,400,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 2,000,000   | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 20,000,000  | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 900,000     | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 54,000,000  | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 107,000,000 | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 300,000     | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 900,000     | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 400,000     | 0.00 Member | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 2,000,000   | 0.00 Client | Sell     |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 20,000,000  | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 19,000,000  | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 5,300,000   | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 16,900,000  | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 14,000,000  | 0.00 Member | Buy      |
| 13:46:38     | R186             | On 03/08/2017 |        |           | Bond Future | 1            | 30,400,000  | 0.00 Member | Buy      |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 107,000,000 | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 107,000,000 | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 2,400,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 3,800,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 3,000,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 3,000,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 11,400,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 20,000,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 19,000,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 16,900,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 54,000,000  | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 5,300,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 2,400,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 2,000,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 1,000,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 16,900,000  | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 400,000     | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 54,000,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 30,400,000  | 0.00 Member   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 2,500,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 2,500,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 1,000,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 100,000     | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 100,000     | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 11,400,000  | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 6,200,000   | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 30,400,000  | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 6,200,000   | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 11,800,000  | 0.00 Member   | Buy          |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 11,800,000  | 0.00 Client   | Sell         |
| 13:46:38     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 400,000     | 0.00 Member   | Buy          |
| 15:39:27     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 500,000,000 | 0.00 Member   | Buy          |
| 15:39:27     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 500,000,000 | 0.00 Member   | Sell         |
| 17:20:21     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 30,000,000  | 0.00 Client   | Buy          |
| 17:20:21     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 30,000,000  | 0.00 Member   | Sell         |
| 17:20:21     | R186             | On 03/08/2017 |        |              | Bond Future | 1               | 7,000,000   | 0.00 Member   | Sell         |

| Matched Time                      | Contract Details |               | Strike | Call/Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|----------|-------------|--------------|----------------------|-------------|----------|
| 17:20:21                          | R186             | On 03/08/2017 |        |          | Bond Future | 1            | 30,000,000           | 0.00 Member | Sell     |
| 17:20:21                          | R186             | On 03/08/2017 |        |          | Bond Future | 1            | 30,000,000           | 0.00 Client | Buy      |
| 17:20:21                          | R186             | On 03/08/2017 |        |          | Bond Future | 1            | 7,000,000            | 0.00 Client | Buy      |
| 17:20:21                          | R186             | On 03/08/2017 |        |          | Bond Future | 1            | 30,000,000           | 0.00 Member | Buy      |
| 17:20:21                          | R186             | On 03/08/2017 |        |          | Bond Future | 1            | 30,000,000           | 0.00 Member | Buy      |
| <b>Total for R186 Bond Future</b> |                  |               |        |          |             | <b>93</b>    | <b>2,605,600,000</b> | <b>0.00</b> |          |
| 16:06:58                          | R202             | On 03/08/2017 |        |          | Bond Future | 1            | 2,000,000            | 0.00 Member | Buy      |
| 16:06:58                          | R202             | On 03/08/2017 |        |          | Bond Future | 1            | 2,000,000            | 0.00 Client | Sell     |
| <b>Total for R202 Bond Future</b> |                  |               |        |          |             | <b>2</b>     | <b>4,000,000</b>     | <b>0.00</b> |          |
| 13:32:33                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 61,700,000           | 0.00 Member | Sell     |
| 13:32:33                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 200,600,000          | 0.00 Member | Buy      |
| 13:33:13                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 100,000              | 0.00 Member | Buy      |
| 13:33:13                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 388,200,000          | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 19,700,000           | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 22,000,000           | 0.00 Client | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 125,000,000          | 0.00 Member | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 63,000,000           | 0.00 Member | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 22,000,000           | 0.00 Member | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 19,700,000           | 0.00 Member | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 23,000,000           | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 19,700,000           | 0.00 Client | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 23,000,000           | 0.00 Member | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 35,200,000           | 0.00 Member | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 35,200,000           | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 35,200,000           | 0.00 Client | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 22,000,000           | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 63,000,000           | 0.00 Client | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 23,000,000           | 0.00 Client | Buy      |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 125,000,000          | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 63,000,000           | 0.00 Member | Sell     |
| 13:50:59                          | R2023            | On 03/08/2017 |        |          | Bond Future | 1            | 125,000,000          | 0.00 Client | Buy      |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,700,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,000,000 | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,700,000 | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,700,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,000,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,100,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 16,000,000 | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,000,000 | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 6,100,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,200,000 | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,200,000 | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,700,000 | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 6,100,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 3,000,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 100,000    | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 7,100,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 7,100,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,900,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,500,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,000,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,000,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,000,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 7,100,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 6,100,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,500,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,700,000 | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,300,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,300,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 3,000,000  | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,900,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,100,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 100,000    | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,000,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,700,000  | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 16,000,000 | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,200,000 | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 13,000,000 | 0.00 Member   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,300,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 3,000,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,000,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,500,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 4,100,000  | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 16,000,000 | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 2,900,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Member   | Sell         |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Client   | Buy          |
| 13:51:00     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 100,000    | 0.00 Client   | Buy          |
| 13:51:01     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 100,000    | 0.00 Client   | Buy          |
| 13:51:01     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 100,000    | 0.00 Member   | Sell         |
| 17:24:19     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Member   | Sell         |
| 17:24:19     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Member   | Buy          |
| 17:24:19     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Client   | Sell         |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 88,900,000 | 0.00 Member   | Buy          |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 88,900,000 | 0.00 Client   | Sell         |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Client   | Sell         |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 25,200,000 | 0.00 Member   | Buy          |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 14,800,000 | 0.00 Client   | Sell         |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 5,700,000  | 0.00 Member   | Sell         |
| 17:24:20     | R2023            | On 03/08/2017 |        |              | Bond Future | 1               | 88,900,000 | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 14,800,000           | 0.00 Member | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 61,700,000           | 0.00 Client | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 5,700,000            | 0.00 Client | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 1,100,000            | 0.00 Client | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 600,000              | 0.00 Member | Buy       |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Member | Buy       |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 61,700,000           | 0.00 Member | Buy       |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 25,200,000           | 0.00 Member | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 600,000              | 0.00 Member | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Member | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 5,700,000            | 0.00 Member | Buy       |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 1,100,000            | 0.00 Member | Buy       |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 1,100,000            | 0.00 Member | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 600,000              | 0.00 Client | Sell      |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 14,800,000           | 0.00 Member | Buy       |
| 17:24:20                               | R2023            | On 03/08/2017 |        |           | Bond Future | 1            | 25,200,000           | 0.00 Client | Sell      |
| <b>Total for R2023 Bond Future</b>     |                  |               |        |           |             | <b>110</b>   | <b>2,355,200,000</b> | <b>0.00</b> |           |
| 15:39:27                               | R2048            | On 03/08/2017 |        |           | Bond Future | 1            | 500,000,000          | 0.00 Member | Sell      |
| 15:39:27                               | R2048            | On 03/08/2017 |        |           | Bond Future | 1            | 500,000,000          | 0.00 Member | Buy       |
| <b>Total for R2048 Bond Future</b>     |                  |               |        |           |             | <b>2</b>     | <b>1,000,000,000</b> | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>207</b>   | <b>5,964,800,000</b> | <b>0.00</b> |           |