



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 18/10/2016

| Matched Time               | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal        | Trade<br>Type | Buy/<br>Sell |
|----------------------------|------------------|---------------|--------------|-------------|-----------------|----------------|---------------|--------------|
| 12:34:18                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 60,000         | 0.00 Client   | Buy          |
| 12:34:18                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 30,000         | 0.00 Member   | Sell         |
| 12:38:00                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 10,000         | 0.00 Member   | Sell         |
| 12:38:00                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 10,000         | 0.00 Member   | Buy          |
| 12:38:00                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 10,000         | 0.00 Client   | Sell         |
| 12:38:25                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 20,000         | 0.00 Member   | Buy          |
| 12:38:25                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 30,000         | 0.00 Member   | Buy          |
| 12:38:25                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 20,000         | 0.00 Client   | Sell         |
| 12:38:25                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 20,000         | 0.00 Member   | Sell         |
| 12:38:25                   | GOVI             | On 03/11/2016 |              | GOVI        | 1               | 30,000         | 0.00 Client   | Sell         |
| <b>Total for GOVI GOVI</b> |                  |               |              |             | <b>10</b>       | <b>240,000</b> | <b>0.00</b>   |              |
| 11:16:58                   | I2025            | On 03/11/2016 |              | Bond Future | 1               | 10,200,000     | 0.00 Member   | Buy          |
| 11:16:58                   | I2025            | On 03/11/2016 |              | Bond Future | 1               | 21,500,000     | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product      | No of Trades | Nominal           | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|-------------------|-------------|-----------|
| 11:21:02                           | I2025            | On 03/11/2016 |        |           | Bond Future  | 1            | 11,300,000        | 0.00 Member | Buy       |
| 11:21:02                           | I2025            | On 03/11/2016 |        |           | Bond Future  | 1            | 10,200,000        | 0.00 Member | Sell      |
| 11:21:02                           | I2025            | On 03/11/2016 |        |           | Bond Future  | 1            | 10,200,000        | 0.00 Client | Buy       |
| 11:21:02                           | I2025            | On 03/11/2016 |        |           | Bond Future  | 1            | 11,300,000        | 0.00 Client | Buy       |
| 11:21:02                           | I2025            | On 03/11/2016 |        |           | Bond Future  | 1            | 11,300,000        | 0.00 Member | Sell      |
| <b>Total for I2025 Bond Future</b> |                  |               |        |           |              | <b>7</b>     | <b>86,000,000</b> | <b>0.00</b> |           |
| 12:20:44                           | I2046            | On 03/11/2016 |        |           | Bond Future  | 1            | 200,000           | 0.00 Member | Buy       |
| 12:20:44                           | I2046            | On 03/11/2016 |        |           | Bond Future  | 1            | 200,000           | 0.00 Client | Sell      |
| 12:23:48                           | I2046            | On 03/11/2016 |        |           | Bond Future  | 1            | 500,000           | 0.00 Client | Sell      |
| 12:23:48                           | I2046            | On 03/11/2016 |        |           | Bond Future  | 1            | 1,000,000         | 0.00 Client | Sell      |
| 12:23:48                           | I2046            | On 03/11/2016 |        |           | Bond Future  | 1            | 500,000           | 0.00 Client | Buy       |
| 12:23:48                           | I2046            | On 03/11/2016 |        |           | Bond Future  | 1            | 1,000,000         | 0.00 Client | Buy       |
| <b>Total for I2046 Bond Future</b> |                  |               |        |           |              | <b>6</b>     | <b>3,400,000</b>  | <b>0.00</b> |           |
| 15:55:33                           | I2050            | On 03/11/2016 |        |           | Bond Future  | 1            | 100,000           | 0.00 Client | Buy       |
| 15:55:33                           | I2050            | On 03/11/2016 |        |           | Bond Future  | 1            | 100,000           | 0.00 Client | Sell      |
| <b>Total for I2050 Bond Future</b> |                  |               |        |           |              | <b>2</b>     | <b>200,000</b>    | <b>0.00</b> |           |
| 11:39:08                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 610,000           | 0.00 Member | Buy       |
| 11:39:08                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 610,000           | 0.00 Member | Sell      |
| 11:39:08                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 480,000           | 0.00 Member | Buy       |
| 11:39:08                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 480,000           | 0.00 Member | Sell      |
| 12:14:37                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 130,000           | 0.00 Member | Buy       |
| 12:14:37                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 130,000           | 0.00 Member | Sell      |
| 12:14:37                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 130,000           | 0.00 Client | Sell      |
| 12:14:38                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 480,000           | 0.00 Member | Buy       |
| 12:14:38                           | IGOV             | On 03/11/2016 |        |           | Index Future | 1            | 480,000           | 0.00 Client | Sell      |
| 12:15:38                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 480,000           | 0.00 Member | Sell      |
| 12:15:38                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 130,000           | 0.00 Client | Buy       |
| 12:15:38                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 130,000           | 0.00 Member | Sell      |
| 12:15:38                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 480,000           | 0.00 Client | Buy       |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product      | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|--------------------|-------------|----------|
| 12:15:38                           | IGOV             | On 02/02/2017 |        |           | Index Future | 1            | 130,000            | 0.00 Member | Buy      |
| <b>Total for IGOV Index Future</b> |                  |               |        |           |              | <b>14</b>    | <b>4,880,000</b>   | <b>0.00</b> |          |
| 9:28:16                            | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 2,500,000          | 0.00 Member | Sell     |
| 9:28:16                            | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 2,500,000          | 0.00 Member | Buy      |
| 11:21:42                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 2,500,000          | 0.00 Client | Sell     |
| 11:21:42                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 2,500,000          | 0.00 Member | Buy      |
| 12:27:21                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Member | Sell     |
| 12:27:21                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Member | Buy      |
| 12:38:07                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Client | Sell     |
| 12:38:07                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Member | Buy      |
| 13:57:45                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 56,200,000         | 0.00 Member | Sell     |
| 13:57:45                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 15,900,000         | 0.00 Member | Buy      |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 15,900,000         | 0.00 Client | Buy      |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 17,400,000         | 0.00 Member | Buy      |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 17,400,000         | 0.00 Member | Sell     |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 15,900,000         | 0.00 Member | Sell     |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 22,900,000         | 0.00 Member | Buy      |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 22,900,000         | 0.00 Client | Buy      |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 22,900,000         | 0.00 Member | Sell     |
| 14:07:47                           | R186             | On 03/11/2016 |        |           | Bond Future  | 1            | 17,400,000         | 0.00 Client | Buy      |
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |              | <b>18</b>    | <b>274,800,000</b> | <b>0.00</b> |          |
| 12:20:44                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 1,900,000          | 0.00 Member | Buy      |
| 12:20:44                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 900,000            | 0.00 Member | Sell     |
| 12:38:20                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 1,000,000          | 0.00 Member | Sell     |
| 12:38:20                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 900,000            | 0.00 Client | Sell     |
| 12:38:20                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 1,000,000          | 0.00 Member | Buy      |
| 12:38:20                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 900,000            | 0.00 Member | Buy      |
| 12:38:20                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 1,000,000          | 0.00 Client | Sell     |
| 15:58:34                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Member | Buy      |
| 15:58:34                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Member | Sell     |
| 16:33:38                           | R202             | On 03/11/2016 |        |           | Bond Future  | 1            | 10,000,000         | 0.00 Member | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 16:33:38                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 2,600,000            | 0.00 Member | Sell     |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Client | Sell     |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 2,600,000            | 0.00 Client | Sell     |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Member | Buy      |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Client | Sell     |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Member | Sell     |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Member | Sell     |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 2,600,000            | 0.00 Member | Buy      |
| 17:39:08                           | R202             | On 03/11/2016 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Member | Buy      |
| <b>Total for R202 Bond Future</b>  |                  |               |        |           |             | <b>19</b>    | <b>67,600,000</b>    | <b>0.00</b> |          |
| 11:37:44                           | R2023            | On 03/11/2016 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Member | Buy      |
| 11:37:44                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Member | Sell     |
| 11:37:44                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Member | Buy      |
| 11:37:44                           | R2023            | On 03/11/2016 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Member | Sell     |
| 12:18:37                           | R2023            | On 03/11/2016 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Client | Sell     |
| 12:18:37                           | R2023            | On 03/11/2016 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Member | Buy      |
| 12:18:48                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Member | Sell     |
| 12:18:48                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 224,500,000          | 0.00 Client | Buy      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>8</b>     | <b>1,796,000,000</b> | <b>0.00</b> |          |
| 11:30:35                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Member | Sell     |
| 11:30:35                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 1,900,000            | 0.00 Member | Buy      |
| 11:30:35                           | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Member | Buy      |
| 11:30:35                           | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 1,900,000            | 0.00 Member | Sell     |
| 11:30:35                           | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Member | Sell     |
| 11:30:35                           | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 1,900,000            | 0.00 Member | Buy      |
| 11:30:35                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 1,900,000            | 0.00 Member | Sell     |
| 11:30:35                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Member | Buy      |
| 12:18:07                           | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Client | Sell     |
| 12:18:07                           | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Member | Buy      |
| 12:18:23                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Member | Sell     |
| 12:18:23                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 62,000,000           | 0.00 Client | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 12:35:06                          | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 1,900,000          | 0.00 Client | Buy      |
| 12:35:06                          | R203             | On 03/11/2016 |        |           | Bond Future | 1            | 1,900,000          | 0.00 Member | Sell     |
| 12:35:19                          | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 1,900,000          | 0.00 Client | Sell     |
| 12:35:19                          | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 1,900,000          | 0.00 Member | Buy      |
| <b>Total for R203 Bond Future</b> |                  |               |        |           |             | <b>16</b>    | <b>511,200,000</b> | <b>0.00</b> |          |
| 15:13:12                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000,000        | 0.00 Member | Sell     |
| 15:13:12                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Buy      |
| 15:51:50                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Buy      |
| 15:51:50                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell     |
| 15:51:50                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy      |
| 15:51:50                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy      |
| 15:51:50                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Buy      |
| 15:51:50                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 7,700,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 7,700,000          | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 3,700,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Client | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 3,700,000          | 0.00 Client | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 800,000            | 0.00 Member | Sell     |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Client | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 9,600,000          | 0.00 Client | Buy      |
| 15:51:51                          | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 3,100,000          | 0.00 Client | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 800,000            | 0.00 Client | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Client | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 9,600,000          | 0.00 Member | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 9,600,000          | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 15,800,000         | 0.00 Member | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 44,700,000         | 0.00 Member | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 44,700,000         | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 6,200,000          | 0.00 Member | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 15,800,000         | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 7,700,000          | 0.00 Client | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 44,700,000         | 0.00 Client | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 800,000            | 0.00 Client | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy       |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 3,700,000          | 0.00 Member | Sell      |
| 15:51:51                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 15,800,000         | 0.00 Client | Buy       |
| 16:07:03                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Client | Buy       |
| 16:07:03                           | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell      |
| <b>Total for R2032 Bond Future</b> |                  |               |        |           |             | <b>49</b>    | <b>400,000,000</b> | <b>0.00</b> |           |
| 11:30:35                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Buy       |
| 11:30:35                           | R204             | On 03/11/2016 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Sell      |
| 11:30:35                           | R204             | On 03/11/2016 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Buy       |
| 11:30:35                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Sell      |
| 12:40:25                           | R204             | On 03/11/2016 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Sell      |
| 12:40:25                           | R204             | On 03/11/2016 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Client | Buy       |
| 12:40:35                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Buy       |
| 12:40:35                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Client | Sell      |
| <b>Total for R204 Bond Future</b>  |                  |               |        |           |             | <b>8</b>     | <b>22,400,000</b>  | <b>0.00</b> |           |
| 11:33:06                           | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 22,200,000         | 0.00 Member | Buy       |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 11:33:06                               | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 47,200,000           | 0.00 Member | Sell      |
| 11:46:59                               | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 25,000,000           | 0.00 Member | Buy       |
| 11:46:59                               | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 25,000,000           | 0.00 Client | Buy       |
| 11:46:59                               | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 22,200,000           | 0.00 Member | Sell      |
| 11:46:59                               | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 22,200,000           | 0.00 Client | Buy       |
| 11:46:59                               | R2048            | On 03/11/2016 |        |           | Bond Future | 1            | 25,000,000           | 0.00 Member | Sell      |
| <b>Total for R2048 Bond Future</b>     |                  |               |        |           |             | <b>7</b>     | <b>188,800,000</b>   | <b>0.00</b> |           |
| 11:37:44                               | R207             | On 02/02/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Buy       |
| 11:37:44                               | R207             | On 03/11/2016 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Sell      |
| 11:37:44                               | R207             | On 03/11/2016 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Buy       |
| 11:37:44                               | R207             | On 02/02/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Sell      |
| 12:40:47                               | R207             | On 03/11/2016 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Sell      |
| 12:40:47                               | R207             | On 03/11/2016 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Client | Buy       |
| 12:40:55                               | R207             | On 02/02/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Member | Buy       |
| 12:40:55                               | R207             | On 02/02/2017 |        |           | Bond Future | 1            | 2,100,000            | 0.00 Client | Sell      |
| <b>Total for R207 Bond Future</b>      |                  |               |        |           |             | <b>8</b>     | <b>16,800,000</b>    | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>172</b>   | <b>3,372,320,000</b> | <b>0.00</b> |           |