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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 01/02/2017

| Matched Time                      | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:03:25                          | ES33             | On 04/05/2017 |              | Bond Future | 1               | 21,500,000        | 0.00 Client   | Buy          |
| 15:03:25                          | ES33             | On 04/05/2017 |              | Bond Future | 1               | 21,500,000        | 0.00 Client   | Sell         |
| <b>Total for ES33 Bond Future</b> |                  |               |              |             | <b>2</b>        | <b>43,000,000</b> | <b>0.00</b>   |              |
| 15:07:38                          | ES42             | On 04/05/2017 |              | Bond Future | 1               | 24,500,000        | 0.00 Client   | Sell         |
| 15:07:38                          | ES42             | On 04/05/2017 |              | Bond Future | 1               | 24,500,000        | 0.00 Client   | Buy          |
| <b>Total for ES42 Bond Future</b> |                  |               |              |             | <b>2</b>        | <b>49,000,000</b> | <b>0.00</b>   |              |
| 15:58:50                          | I2029            | On 04/05/2017 |              | Bond Future | 1               | 50,000,000        | 0.00 Member   | Buy          |
| 15:58:50                          | I2029            | On 04/05/2017 |              | Bond Future | 1               | 50,000,000        | 0.00 Member   | Sell         |
| 16:24:58                          | I2029            | On 04/05/2017 |              | Bond Future | 1               | 7,200,000         | 0.00 Member   | Sell         |
| 16:24:58                          | I2029            | On 04/05/2017 |              | Bond Future | 1               | 5,600,000         | 0.00 Member   | Buy          |
| 16:29:10                          | I2029            | On 04/05/2017 |              | Bond Future | 1               | 50,000,000        | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 16:29:10                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 11,500,000         | 0.00 Member | Buy       |
| 16:35:57                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Member | Buy       |
| 16:35:57                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Member | Sell      |
| 16:35:57                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 5,600,000          | 0.00 Member | Sell      |
| 16:35:57                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 1,600,000          | 0.00 Client | Buy       |
| 16:35:57                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 5,600,000          | 0.00 Client | Buy       |
| 16:46:20                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 38,500,000         | 0.00 Client | Buy       |
| 16:46:20                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 11,500,000         | 0.00 Member | Sell      |
| 16:46:20                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 11,500,000         | 0.00 Client | Buy       |
| 16:46:20                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 38,500,000         | 0.00 Member | Sell      |
| 16:46:20                           | I2029            | On 04/05/2017 |        |           | Bond Future | 1            | 38,500,000         | 0.00 Member | Buy       |
| <b>Total for I2029 Bond Future</b> |                  |               |        |           |             | <b>16</b>    | <b>328,800,000</b> | <b>0.00</b> |           |
| 14:37:06                           | I2033            | On 04/05/2017 |        |           | Bond Future | 1            | 29,700,000         | 0.00 Client | Buy       |
| 14:37:06                           | I2033            | On 04/05/2017 |        |           | Bond Future | 1            | 29,700,000         | 0.00 Client | Sell      |
| <b>Total for I2033 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>59,400,000</b>  | <b>0.00</b> |           |
| 14:45:20                           | I2038            | On 04/05/2017 |        |           | Bond Future | 1            | 89,200,000         | 0.00 Client | Sell      |
| 14:45:20                           | I2038            | On 04/05/2017 |        |           | Bond Future | 1            | 89,200,000         | 0.00 Client | Buy       |
| <b>Total for I2038 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>178,400,000</b> | <b>0.00</b> |           |
| 14:48:37                           | I2046            | On 04/05/2017 |        |           | Bond Future | 1            | 22,700,000         | 0.00 Client | Sell      |
| 14:48:37                           | I2046            | On 04/05/2017 |        |           | Bond Future | 1            | 22,700,000         | 0.00 Client | Buy       |
| 15:58:50                           | I2046            | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy       |
| 15:58:50                           | I2046            | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell      |
| 16:29:24                           | I2046            | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell      |
| 16:29:24                           | I2046            | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Buy       |
| <b>Total for I2046 Bond Future</b> |                  |               |        |           |             | <b>6</b>     | <b>46,200,000</b>  | <b>0.00</b> |           |
| 14:51:45                           | I2050            | On 04/05/2017 |        |           | Bond Future | 1            | 55,800,000         | 0.00 Client | Buy       |
| 14:51:45                           | I2050            | On 04/05/2017 |        |           | Bond Future | 1            | 55,800,000         | 0.00 Client | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 15:58:50                           | I2050            | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Member | Buy       |
| 15:58:50                           | I2050            | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Member | Sell      |
| 16:29:37                           | I2050            | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Member | Sell      |
| 16:29:37                           | I2050            | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Client | Buy       |
| <b>Total for I2050 Bond Future</b> |                  |               |        |           |             | <b>6</b>     | <b>123,600,000</b> | <b>0.00</b> |           |
| 9:36:41                            | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 79,500,000         | 0.00 Member | Buy       |
| 9:36:41                            | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 39,100,000         | 0.00 Member | Sell      |
| 9:36:41                            | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 79,500,000         | 0.00 Member | Sell      |
| 9:36:41                            | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 39,100,000         | 0.00 Member | Buy       |
| 9:36:41                            | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Buy       |
| 9:36:41                            | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Sell      |
| 9:36:41                            | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Buy       |
| 9:36:41                            | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Sell      |
| 10:15:43                           | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Client | Buy       |
| 10:15:43                           | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Member | Sell      |
| 12:39:15                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Buy       |
| 12:39:15                           | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Sell      |
| 12:39:15                           | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Buy       |
| 12:39:15                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 40,000,000         | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 3,800,000          | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 3,600,000          | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 4,300,000          | 0.00 Client | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 4,100,000          | 0.00 Client | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Buy       |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Member | Buy       |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 6,700,000          | 0.00 Member | Buy       |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 4,300,000          | 0.00 Member | Buy       |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 6,700,000          | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 4,300,000          | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 4,100,000          | 0.00 Member | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 3,800,000          | 0.00 Member | Buy       |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 6,700,000          | 0.00 Client | Sell      |
| 13:23:44                           | R186             | On 02/02/2017 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Client | Sell      |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 4,100,000  | 0.00 Member   | Buy          |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Client   | Sell         |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Client   | Sell         |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Client   | Sell         |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 44,600,000 | 0.00 Client   | Sell         |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 10,100,000 | 0.00 Client   | Sell         |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 44,600,000 | 0.00 Member   | Buy          |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 10,100,000 | 0.00 Member   | Buy          |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 44,600,000 | 0.00 Member   | Sell         |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Member   | Buy          |
| 13:23:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 10,100,000 | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 44,600,000 | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 10,100,000 | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 10,100,000 | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 6,700,000  | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 4,300,000  | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 4,100,000  | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Member   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 3,600,000  | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 44,600,000 | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 4,300,000  | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 4,100,000  | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 44,600,000 | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 6,700,000  | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 4,300,000  | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 10,100,000 | 0.00 Member   | Sell         |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 6,700,000  | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Client   | Buy          |
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000    | 0.00 Client   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal   | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 13:25:11     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 4,100,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 7,700,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 1,500,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 8,600,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 7,700,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 700,000   | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 8,600,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 1,700,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 1,700,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 7,700,000 | 0.00 Member   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 7,100,000 | 0.00 Member   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 9,600,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 9,600,000 | 0.00 Member   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 9,600,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 7,100,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 7,100,000 | 0.00 Client   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 1,700,000 | 0.00 Member   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 1,500,000 | 0.00 Member   | Sell         |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 1,500,000 | 0.00 Member   | Buy          |
| 13:29:12     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 8,600,000 | 0.00 Member   | Buy          |
| 13:29:57     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 9,600,000 | 0.00 Member   | Buy          |
| 13:29:57     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 9,600,000 | 0.00 Client   | Sell         |
| 13:29:57     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 9,600,000 | 0.00 Member   | Sell         |
| 13:29:57     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 8,600,000 | 0.00 Member   | Sell         |
| 13:29:57     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 8,600,000 | 0.00 Member   | Buy          |
| 13:29:57     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 8,600,000 | 0.00 Client   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Buy          |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,500,000 | 0.00 Client   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,700,000 | 0.00 Member   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,700,000 | 0.00 Client   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Buy          |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,700,000 | 0.00 Client   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 700,000    | 0.00 Client   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,500,000  | 0.00 Member   | Buy          |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,700,000  | 0.00 Member   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,100,000  | 0.00 Member   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,100,000  | 0.00 Member   | Buy          |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,200,000  | 0.00 Client   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,100,000  | 0.00 Client   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,700,000  | 0.00 Member   | Buy          |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,500,000  | 0.00 Member   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,200,000  | 0.00 Member   | Sell         |
| 13:29:58     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,700,000  | 0.00 Member   | Buy          |
| 13:34:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 5,000,000  | 0.00 Member   | Buy          |
| 13:34:44     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 40,000,000 | 0.00 Member   | Sell         |
| 13:34:55     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 5,000,000  | 0.00 Member   | Sell         |
| 13:34:55     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 40,000,000 | 0.00 Member   | Buy          |
| 14:49:59     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 35,000,000 | 0.00 Client   | Buy          |
| 14:49:59     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 35,000,000 | 0.00 Member   | Sell         |
| 14:49:59     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 35,000,000 | 0.00 Member   | Buy          |
| 14:50:00     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 5,000,000  | 0.00 Member   | Sell         |
| 14:50:00     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 5,000,000  | 0.00 Client   | Buy          |
| 14:57:40     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Buy          |
| 14:57:40     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Sell         |
| 15:03:54     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Buy          |
| 15:03:54     | R186             | On 02/02/2017 |        |              | Bond Future | 1               | 200,000    | 0.00 Client   | Sell         |
| 15:10:00     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 81,200,000 | 0.00 Client   | Buy          |
| 15:10:00     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 81,200,000 | 0.00 Client   | Sell         |
| 15:16:50     | R186             | On 03/08/2017 | 9.35   | Put          | Bond Future | 1               | 75,000,000 | 0.00 Member   | Sell         |
| 15:16:50     | R186             | On 03/08/2017 | 8.85   | Put          | Bond Future | 1               | 75,000,000 | 0.00 Member   | Buy          |
| 15:16:50     | R186             | On 02/02/2017 | 8.90   | Put          | Bond Future | 1               | 73,900,000 | 0.00 Member   | Sell         |
| 15:16:50     | R186             | On 02/02/2017 | 9.40   | Put          | Bond Future | 1               | 73,900,000 | 0.00 Member   | Buy          |
| 15:16:50     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 73,900,000 | 0.00 Member   | Buy          |
| 15:16:50     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 73,900,000 | 0.00 Member   | Sell         |
| 15:16:50     | R186             | On 02/02/2017 | 9.40   | Put          | Bond Future | 1               | 73,900,000 | 0.00 Member   | Sell         |
| 15:16:50     | R186             | On 02/02/2017 | 8.90   | Put          | Bond Future | 1               | 73,900,000 | 0.00 Member   | Buy          |
| 15:16:50     | R186             | On 03/08/2017 | 9.35   | Put          | Bond Future | 1               | 75,000,000 | 0.00 Member   | Buy          |
| 15:16:50     | R186             | On 03/08/2017 | 8.85   | Put          | Bond Future | 1               | 75,000,000 | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 16:35:26     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 73,900,000 | 0.00 Member | Sell     |
| 16:35:26     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 900,000    | 0.00 Member | Buy      |
| 16:35:36     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 73,900,000 | 0.00 Member | Buy      |
| 16:35:36     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 900,000    | 0.00 Member | Sell     |
| 16:35:48     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 73,900,000 | 0.00 Member | Sell     |
| 16:35:48     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 900,000    | 0.00 Member | Buy      |
| 16:36:05     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 75,000,000 | 0.00 Member | Buy      |
| 16:36:05     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 9,600,000  | 0.00 Member | Sell     |
| 16:36:16     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 75,000,000 | 0.00 Member | Sell     |
| 16:36:16     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 9,600,000  | 0.00 Member | Buy      |
| 16:46:32     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 7,000,000  | 0.00 Member | Sell     |
| 16:46:32     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 4,400,000  | 0.00 Client | Buy      |
| 16:46:32     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 7,000,000  | 0.00 Client | Buy      |
| 16:46:32     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 4,400,000  | 0.00 Member | Sell     |
| 16:46:32     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 4,400,000  | 0.00 Member | Buy      |
| 16:46:32     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 7,000,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 900,000    | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 13,000,000 | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 4,100,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 14,700,000 | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 4,100,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 4,100,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 3,300,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 2,500,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 2,000,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 2,000,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 5,200,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 5,200,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 3,300,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 5,200,000  | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 900,000    | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 3,300,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 2,000,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 13,000,000 | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 14,700,000 | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 13,000,000 | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 14,700,000 | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 2,500,000  | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 700,000    | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Sell     |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 2,500,000  | 0.00 Client | Buy      |
| 16:46:33     | R186             | On 02/02/2017 | 9.40   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Client | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 7,000,000  | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 5,200,000  | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 12,500,000 | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 14,700,000 | 0.00 Member | Sell     |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 4,400,000  | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 14,700,000 | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 4,100,000  | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 2,000,000  | 0.00 Member | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 12,500,000 | 0.00 Client | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 7,000,000  | 0.00 Client | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 2,000,000  | 0.00 Client | Buy      |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call      | Bond Future | 1            | 5,200,000  | 0.00 Member | Sell     |



| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 1,300,000  | 0.00 Member   | Sell         |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 2,000,000  | 0.00 Member   | Sell         |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 7,000,000  | 0.00 Member   | Sell         |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 500,000    | 0.00 Client   | Buy          |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 4,100,000  | 0.00 Member   | Sell         |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 4,400,000  | 0.00 Client   | Buy          |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 12,500,000 | 0.00 Member   | Sell         |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 1,300,000  | 0.00 Client   | Buy          |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 5,200,000  | 0.00 Client   | Buy          |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 4,400,000  | 0.00 Member   | Sell         |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 14,700,000 | 0.00 Client   | Buy          |
| 16:51:09     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 4,100,000  | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 700,000    | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 900,000    | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 1,300,000  | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 13,000,000 | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 900,000    | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 3,300,000  | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 2,500,000  | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 1,300,000  | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 500,000    | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 3,300,000  | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 2,500,000  | 0.00 Member   | Sell         |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 13,000,000 | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 500,000    | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 700,000    | 0.00 Client   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 700,000    | 0.00 Member   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 500,000    | 0.00 Member   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 2,500,000  | 0.00 Member   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 1,300,000  | 0.00 Member   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 13,000,000 | 0.00 Member   | Buy          |
| 16:51:10     | R186             | On 02/02/2017 | 8.43   | Call         | Bond Future | 1               | 3,300,000  | 0.00 Member   | Buy          |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put          | Bond Future | 1               | 4,400,000  | 0.00 Member   | Sell         |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put          | Bond Future | 1               | 14,700,000 | 0.00 Member   | Sell         |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put          | Bond Future | 1               | 4,100,000  | 0.00 Member   | Sell         |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put          | 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 |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 5,200,000  | 0.00 Member | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 3,300,000  | 0.00 Member | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 2,000,000  | 0.00 Member | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 4,400,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 7,000,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 2,000,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 4,100,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 3,300,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 3,300,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 14,700,000 | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 5,200,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 2,000,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 7,000,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 5,200,000  | 0.00 Member | Buy      |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 4,400,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 14,700,000 | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 4,100,000  | 0.00 Client | Sell     |
| 16:54:42     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Buy      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Client | Sell     |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Buy      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 2,500,000  | 0.00 Client | Sell     |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 900,000    | 0.00 Member | Buy      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 700,000    | 0.00 Client | Sell     |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 2,500,000  | 0.00 Member | Buy      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 13,000,000 | 0.00 Client | Sell     |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 13,000,000 | 0.00 Member | Buy      |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|-----------|
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 900,000    | 0.00 Client | Sell      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 2,500,000  | 0.00 Member | Sell      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Sell      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Sell      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 13,000,000 | 0.00 Member | Sell      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Sell      |
| 16:54:43     | R186             | On 02/02/2017 | 8.90   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 600,000    | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 7,500,000  | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 7,500,000  | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 4,600,000  | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 17,500,000 | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 4,600,000  | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 17,500,000 | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 4,700,000  | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 6,900,000  | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,700,000  | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 4,700,000  | 0.00 Client | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 600,000    | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 6,900,000  | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 4,700,000  | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,700,000  | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 7,500,000  | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 17,500,000 | 0.00 Member | Buy       |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 6,900,000  | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 600,000    | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 4,600,000  | 0.00 Member | Sell      |
| 16:57:50     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,700,000  | 0.00 Member | Sell      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,200,000  | 0.00 Client | Sell      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,200,000  | 0.00 Member | Sell      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Sell      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 2,900,000  | 0.00 Member | Sell      |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 9,600,000  | 0.00 Client | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,200,000  | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 9,600,000  | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 2,300,000  | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 2,300,000  | 0.00 Member | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 2,300,000  | 0.00 Client | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Client | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 2,900,000  | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Buy      |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 2,900,000  | 0.00 Client | Sell     |
| 16:57:51     | R186             | On 03/08/2017 | 9.35   | Put       | Bond Future | 1            | 700,000    | 0.00 Client | Sell     |
| 17:00:44     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 35,000,000 | 0.00 Member | Buy      |
| 17:00:44     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 35,000,000 | 0.00 Client | Sell     |
| 17:00:44     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 35,000,000 | 0.00 Member | Sell     |
| 17:00:44     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000  | 0.00 Client | Sell     |
| 17:00:44     | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000  | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 17,500,000 | 0.00 Member | Sell     |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 4,600,000  | 0.00 Client | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 7,500,000  | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 4,600,000  | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 4,700,000  | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 6,900,000  | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Client | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 7,500,000  | 0.00 Client | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 4,600,000  | 0.00 Member | Sell     |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 17,500,000 | 0.00 Member | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 12,500,000 | 0.00 Member | Sell     |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 6,900,000  | 0.00 Client | Buy      |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|----------|
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 7,500,000  | 0.00 Member | Sell     |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 6,900,000  | 0.00 Member | Sell     |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 4,700,000  | 0.00 Member | Sell     |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 17,500,000 | 0.00 Client | Buy      |
| 17:03:01     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 4,700,000  | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 2,300,000  | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,200,000  | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 600,000    | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,700,000  | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 9,600,000  | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,200,000  | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,700,000  | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 9,600,000  | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 2,900,000  | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 700,000    | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 2,900,000  | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 500,000    | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,700,000  | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 600,000    | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,300,000  | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 500,000    | 0.00 Member | Sell     |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 600,000    | 0.00 Client | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 2,900,000  | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 2,300,000  | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 1,200,000  | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 700,000    | 0.00 Member | Buy      |
| 17:03:02     | R186             | On 03/08/2017 | 8.85   | Put       | Bond Future | 1            | 2,300,000  | 0.00 Client | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| <b>Total for R186 Bond Future</b>  |                  |               |        |           |             | <b>387</b>   | <b>3,827,200,000</b> | <b>0.00</b> |           |
| 15:12:55                           | R197             | On 04/05/2017 |        |           | Bond Future | 1            | 4,300,000            | 0.00 Client | Buy       |
| 15:12:55                           | R197             | On 04/05/2017 |        |           | Bond Future | 1            | 4,300,000            | 0.00 Client | Sell      |
| 16:24:30                           | R197             | On 04/05/2017 |        |           | Bond Future | 1            | 3,200,000            | 0.00 Member | Buy       |
| 16:24:30                           | R197             | On 04/05/2017 |        |           | Bond Future | 1            | 3,200,000            | 0.00 Client | Sell      |
| <b>Total for R197 Bond Future</b>  |                  |               |        |           |             | <b>4</b>     | <b>15,000,000</b>    | <b>0.00</b> |           |
| 10:31:57                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 21,100,000           | 0.00 Member | Sell      |
| 10:31:57                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 21,100,000           | 0.00 Member | Buy       |
| 10:31:57                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 35,800,000           | 0.00 Member | Sell      |
| 10:31:57                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 35,800,000           | 0.00 Member | Buy       |
| 13:27:18                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Member | Buy       |
| 13:27:18                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 21,100,000           | 0.00 Client | Buy       |
| 13:27:18                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 21,100,000           | 0.00 Member | Sell      |
| 13:27:18                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Client | Buy       |
| 13:27:18                           | R2023            | On 02/02/2017 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Member | Sell      |
| 13:28:11                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Client | Sell      |
| 13:28:11                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Member | Buy       |
| 13:28:11                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 14,700,000           | 0.00 Member | Sell      |
| 13:28:11                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 21,100,000           | 0.00 Member | Buy       |
| 13:28:11                           | R2023            | On 04/05/2017 |        |           | Bond Future | 1            | 21,100,000           | 0.00 Client | Sell      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>14</b>    | <b>286,400,000</b>   | <b>0.00</b> |           |
| 10:31:57                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 1,200,000            | 0.00 Member | Buy       |
| 10:31:57                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 1,200,000            | 0.00 Member | Sell      |
| 10:31:57                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 262,200,000          | 0.00 Member | Buy       |
| 10:31:57                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 262,200,000          | 0.00 Member | Sell      |
| 13:31:28                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 121,100,000          | 0.00 Client | Buy       |
| 13:31:28                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 54,300,000           | 0.00 Client | Buy       |
| 13:31:28                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 10,600,000           | 0.00 Member | Sell      |
| 13:31:28                           | R203             | On 02/02/2017 |        |           | Bond Future | 1            | 8,400,000            | 0.00 Member | Sell      |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 1,700,000   | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 121,100,000 | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 8,400,000   | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 1,700,000   | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 1,200,000   | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 23,900,000  | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 17,700,000  | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 13,800,000  | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 54,300,000  | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 8,400,000   | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 23,900,000  | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 17,700,000  | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 17,700,000  | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 13,800,000  | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 9,500,000   | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 1,700,000   | 0.00 Client   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 9,500,000   | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 1,200,000   | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 13,800,000  | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 10,600,000  | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 9,500,000   | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 54,300,000  | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 23,900,000  | 0.00 Member   | Buy          |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 121,100,000 | 0.00 Member   | Sell         |
| 13:31:28     | R203             | On 02/02/2017 |        |              | Bond Future | 1               | 10,600,000  | 0.00 Client   | Buy          |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 121,100,000 | 0.00 Member   | Buy          |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 8,400,000   | 0.00 Client   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 10,600,000  | 0.00 Client   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 121,100,000 | 0.00 Member   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 13,800,000  | 0.00 Member   | Buy          |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 9,500,000   | 0.00 Member   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 54,300,000  | 0.00 Member   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 23,900,000  | 0.00 Member   | Buy          |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 23,900,000  | 0.00 Member   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 17,700,000  | 0.00 Member   | Sell         |
| 13:32:03     | R203             | On 04/05/2017 |        |              | Bond Future | 1               | 10,600,000  | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 8,400,000            | 0.00 Member | Buy      |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 1,700,000            | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 9,500,000            | 0.00 Member | Buy      |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 1,700,000            | 0.00 Member | Buy      |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 1,200,000            | 0.00 Member | Buy      |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 17,700,000           | 0.00 Member | Buy      |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 54,300,000           | 0.00 Member | Buy      |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 9,500,000            | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 13,800,000           | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 17,700,000           | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 54,300,000           | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 1,200,000            | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 121,100,000          | 0.00 Client | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 8,400,000            | 0.00 Member | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 1,700,000            | 0.00 Member | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 13,800,000           | 0.00 Member | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 10,600,000           | 0.00 Member | Sell     |
| 13:32:03                           | R203             | On 04/05/2017 |        |           | Bond Future | 1            | 23,900,000           | 0.00 Client | Sell     |
| <b>Total for R203 Bond Future</b>  |                  |               |        |           |             | <b>62</b>    | <b>2,097,600,000</b> | <b>0.00</b> |          |
| 8:40:42                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Member | Sell     |
| 8:40:42                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 18,200,000           | 0.00 Member | Buy      |
| 9:01:20                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 14,000,000           | 0.00 Client | Sell     |
| 9:01:20                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Member | Buy      |
| 9:01:20                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 4,200,000            | 0.00 Client | Sell     |
| 9:01:20                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 14,000,000           | 0.00 Member | Sell     |
| 9:01:20                            | R2032            | On 02/02/2017 |        |           | Bond Future | 1            | 14,000,000           | 0.00 Member | Buy      |
| <b>Total for R2032 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>72,800,000</b>    | <b>0.00</b> |          |
| 16:03:56                           | R2035            | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000            | 0.00 Member | Buy      |
| 16:03:56                           | R2035            | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000            | 0.00 Client | Sell     |



| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal          | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|------------------|-------------|----------|
| <b>Total for R2035 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>6,000,000</b> | <b>0.00</b> |          |
| 8:40:42                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Buy      |
| 8:40:42                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 100,000          | 0.00 Member | Buy      |
| 8:40:42                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 11,000,000       | 0.00 Member | Sell     |
| 8:40:42                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 38,000,000       | 0.00 Member | Buy      |
| 8:40:42                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 16,000,000       | 0.00 Member | Sell     |
| 8:40:42                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 27,000,000       | 0.00 Member | Sell     |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 10,100,000       | 0.00 Member | Sell     |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 100,000          | 0.00 Client | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 10,100,000       | 0.00 Client | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 8,500,000        | 0.00 Member | Sell     |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 500,000          | 0.00 Client | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 100,000          | 0.00 Member | Sell     |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 10,100,000       | 0.00 Member | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 7,800,000        | 0.00 Member | Sell     |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 7,800,000        | 0.00 Member | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 8,500,000        | 0.00 Member | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 7,800,000        | 0.00 Client | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 8,500,000        | 0.00 Client | Buy      |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Sell     |
| 9:02:13                            | R2037            | On 04/05/2017 |        |           | Bond Future | 1            | 100,000          | 0.00 Member | Buy      |
| 9:03:03                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 12,000,000       | 0.00 Client | Sell     |
| 9:03:03                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 12,000,000       | 0.00 Member | Buy      |
| 9:03:03                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 12,000,000       | 0.00 Member | Sell     |
| 9:03:03                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 4,000,000        | 0.00 Member | Buy      |
| 9:03:03                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 4,000,000        | 0.00 Client | Sell     |
| 9:03:03                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 4,000,000        | 0.00 Member | Sell     |
| 9:03:04                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 11,000,000       | 0.00 Member | Sell     |
| 9:03:04                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 11,000,000       | 0.00 Client | Sell     |
| 9:03:04                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 11,000,000       | 0.00 Member | Buy      |
| 9:03:04                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 11,000,000       | 0.00 Client | Sell     |
| 9:03:04                            | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 11,000,000       | 0.00 Member | Buy      |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 12,000,000       | 0.00 Member | Buy      |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 1,000,000        | 0.00 Member | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 2,900,000          | 0.00 Member | Buy      |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Client | Buy      |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 2,900,000          | 0.00 Member | Sell     |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Member | Sell     |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Member | Sell     |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 2,900,000          | 0.00 Client | Buy      |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Client | Buy      |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 9:03:34                            | R2037            | On 03/08/2017 |        |           | Bond Future | 1            | 1,000,000          | 0.00 Client | Buy      |
| 14:57:40                           | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 14:57:40                           | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Buy      |
| 15:04:07                           | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 15:04:07                           | R2037            | On 02/02/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Client | Buy      |
| <b>Total for R2037 Bond Future</b> |                  |               |        |           |             | <b>46</b>    | <b>324,400,000</b> | <b>0.00</b> |          |
| 10:31:57                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Member | Buy      |
| 10:31:57                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 146,100,000        | 0.00 Member | Sell     |
| 10:41:46                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Member | Sell     |
| 10:41:46                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 146,100,000        | 0.00 Member | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 79,100,000         | 0.00 Member | Sell     |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Client | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Client | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Client | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 79,100,000         | 0.00 Member | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Member | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 79,100,000         | 0.00 Client | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Buy      |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Sell     |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Member | Sell     |
| 14:24:22                           | R204             | On 02/02/2017 |        |           | Bond Future | 1            | 12,000,000         | 0.00 Member | Sell     |
| 14:24:51                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 79,100,000         | 0.00 Member | Sell     |
| 14:24:51                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 79,100,000         | 0.00 Client | Sell     |
| 14:24:51                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 79,100,000         | 0.00 Member | Buy      |
| 14:24:52                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Client | Sell     |
| 14:24:52                           | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 35,000,000         | 0.00 Client | Sell     |

| Matched Time                      | Contract Details |               | Strike | Call/Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|----------|-------------|--------------|----------------------|-------------|----------|
| 14:24:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 12,000,000           | 0.00 Member | Buy      |
| 14:24:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 35,000,000           | 0.00 Member | Sell     |
| 14:24:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 20,000,000           | 0.00 Member | Sell     |
| 14:24:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 12,000,000           | 0.00 Client | Sell     |
| 14:24:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 35,000,000           | 0.00 Member | Buy      |
| 14:24:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 20,000,000           | 0.00 Member | Buy      |
| 15:14:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 73,600,000           | 0.00 Client | Sell     |
| 15:14:52                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 73,600,000           | 0.00 Client | Buy      |
| 16:29:09                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 9,200,000            | 0.00 Member | Buy      |
| 16:29:09                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 9,200,000            | 0.00 Member | Sell     |
| 16:40:06                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 9,200,000            | 0.00 Member | Sell     |
| 16:40:06                          | R204             | On 04/05/2017 |        |          | Bond Future | 1            | 9,200,000            | 0.00 Client | Buy      |
| <b>Total for R204 Bond Future</b> |                  |               |        |          |             | <b>32</b>    | <b>1,352,800,000</b> | <b>0.00</b> |          |
| 15:19:07                          | R207             | On 04/05/2017 |        |          | Bond Future | 1            | 17,500,000           | 0.00 Client | Buy      |
| 15:19:07                          | R207             | On 04/05/2017 |        |          | Bond Future | 1            | 17,500,000           | 0.00 Client | Sell     |
| <b>Total for R207 Bond Future</b> |                  |               |        |          |             | <b>2</b>     | <b>35,000,000</b>    | <b>0.00</b> |          |
| 10:31:57                          | R208             | On 04/05/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Member | Buy      |
| 10:31:57                          | R208             | On 04/05/2017 |        |          | Bond Future | 1            | 1,800,000            | 0.00 Member | Sell     |
| 10:31:57                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 1,800,000            | 0.00 Member | Buy      |
| 10:31:57                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Member | Sell     |
| 10:31:57                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 180,900,000          | 0.00 Member | Sell     |
| 10:31:57                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Member | Buy      |
| 10:31:57                          | R208             | On 04/05/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Member | Sell     |
| 10:31:57                          | R208             | On 04/05/2017 |        |          | Bond Future | 1            | 180,900,000          | 0.00 Member | Buy      |
| 14:26:11                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Client | Sell     |
| 14:26:11                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Member | Buy      |
| 14:26:45                          | R208             | On 04/05/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Client | Buy      |
| 14:26:45                          | R208             | On 04/05/2017 |        |          | Bond Future | 1            | 600,000              | 0.00 Member | Sell     |
| 14:30:52                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 76,200,000           | 0.00 Member | Buy      |
| 14:30:52                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 48,800,000           | 0.00 Member | Buy      |
| 14:30:52                          | R208             | On 02/02/2017 |        |          | Bond Future | 1            | 15,900,000           | 0.00 Member | Buy      |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|-----------|
| 14:30:52     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 76,200,000 | 0.00 Client | Buy       |
| 14:30:52     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 48,800,000 | 0.00 Member | Sell      |
| 14:30:52     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 76,200,000 | 0.00 Member | Sell      |
| 14:30:52     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 48,800,000 | 0.00 Client | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 11,700,000 | 0.00 Client | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 8,500,000  | 0.00 Client | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 1,800,000  | 0.00 Client | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 1,800,000  | 0.00 Member | Sell      |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 5,000,000  | 0.00 Member | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 15,900,000 | 0.00 Member | Sell      |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 5,000,000  | 0.00 Member | Sell      |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 13,000,000 | 0.00 Client | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 8,500,000  | 0.00 Member | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 11,700,000 | 0.00 Member | Sell      |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 8,500,000  | 0.00 Member | Sell      |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 13,000,000 | 0.00 Member | Sell      |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 13,000,000 | 0.00 Member | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 11,700,000 | 0.00 Member | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 15,900,000 | 0.00 Client | Buy       |
| 14:30:53     | R208             | On 02/02/2017 |        |           | Bond Future | 1            | 5,000,000  | 0.00 Client | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 48,800,000 | 0.00 Member | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 8,500,000  | 0.00 Client | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 1,800,000  | 0.00 Member | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 13,000,000 | 0.00 Member | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 11,700,000 | 0.00 Member | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 76,200,000 | 0.00 Client | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 76,200,000 | 0.00 Member | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 13,000,000 | 0.00 Client | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 15,900,000 | 0.00 Member | Buy       |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 15,900,000 | 0.00 Member | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 13,000,000 | 0.00 Member | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 11,700,000 | 0.00 Member | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 76,200,000 | 0.00 Member | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 48,800,000 | 0.00 Member | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 15,900,000 | 0.00 Client | Sell      |
| 14:31:53     | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 8,500,000  | 0.00 Member | Sell      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Member | Buy      |
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Member | Sell     |
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 48,800,000           | 0.00 Client | Sell     |
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 11,700,000           | 0.00 Client | Sell     |
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 1,800,000            | 0.00 Client | Sell     |
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 8,500,000            | 0.00 Member | Buy      |
| 14:31:53                          | R208             | On 04/05/2017 |        |           | Bond Future | 1            | 5,000,000            | 0.00 Client | Sell     |
| <b>Total for R208 Bond Future</b> |                  |               |        |           |             | <b>58</b>    | <b>1,452,000,000</b> | <b>0.00</b> |          |
| 11:54:29                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 14,400,000           | 0.00 Member | Sell     |
| 11:54:29                          | R209             | On 02/02/2017 |        |           | Bond Future | 1            | 14,400,000           | 0.00 Member | Buy      |
| 11:54:29                          | R209             | On 02/02/2017 |        |           | Bond Future | 1            | 14,400,000           | 0.00 Client | Sell     |
| 11:54:29                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 14,400,000           | 0.00 Client | Buy      |
| 15:10:32                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Member | Sell     |
| 15:10:32                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Client | Buy      |
| 15:22:34                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 41,800,000           | 0.00 Client | Sell     |
| 15:22:34                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 41,800,000           | 0.00 Client | Buy      |
| 17:17:23                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Member | Sell     |
| 17:17:23                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000            | 0.00 Client | Buy      |
| <b>Total for R209 Bond Future</b> |                  |               |        |           |             | <b>10</b>    | <b>146,800,000</b>   | <b>0.00</b> |          |
| 10:52:16                          | R210             | On 04/05/2017 |        |           | Bond Future | 1            | 3,200,000            | 0.00 Member | Buy      |
| 10:52:16                          | R210             | On 04/05/2017 |        |           | Bond Future | 1            | 3,200,000            | 0.00 Client | Sell     |
| <b>Total for R210 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>6,400,000</b>     | <b>0.00</b> |          |
| 8:49:35                           | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 171,000,000          | 0.00 Member | Sell     |
| 8:49:35                           | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 225,000,000          | 0.00 Member | Buy      |
| 10:31:57                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Sell     |
| 10:31:57                          | R213             | On 02/02/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Buy      |
| 10:31:57                          | R213             | On 02/02/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Sell     |
| 10:31:57                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Buy      |
| 14:33:44                          | R213             | On 02/02/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Client | Buy      |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 14:33:44                          | R213             | On 02/02/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Sell      |
| 14:34:51                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Member | Buy       |
| 14:34:51                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 11,300,000           | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 12,800,000           | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 171,000,000          | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Member | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 1,700,000            | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 6,800,000            | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 8,100,000            | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 5,500,000            | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 17,100,000           | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 17,100,000           | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 5,500,000            | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 171,000,000          | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 1,700,000            | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 12,800,000           | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 5,500,000            | 0.00 Member | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 12,800,000           | 0.00 Member | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 17,100,000           | 0.00 Member | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 8,100,000            | 0.00 Member | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 1,700,000            | 0.00 Member | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 8,100,000            | 0.00 Member | Buy       |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 6,800,000            | 0.00 Client | Sell      |
| 15:06:19                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 6,800,000            | 0.00 Member | Sell      |
| 15:25:52                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 36,400,000           | 0.00 Client | Buy       |
| 15:25:52                          | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 36,400,000           | 0.00 Client | Sell      |
| <b>Total for R213 Bond Future</b> |                  |               |        |           |             | <b>35</b>    | <b>1,063,200,000</b> | <b>0.00</b> |           |
| 15:29:47                          | R214             | On 04/05/2017 |        |           | Bond Future | 1            | 20,500,000           | 0.00 Client | Sell      |
| 15:29:47                          | R214             | On 04/05/2017 |        |           | Bond Future | 1            | 20,500,000           | 0.00 Client | Buy       |

| Matched Time | Contract Details                | Strike | Call/ Put | Product | No of Trades | Nominal        | Trade Type | Buy/ Sell |
|--------------|---------------------------------|--------|-----------|---------|--------------|----------------|------------|-----------|
|              | Total for R214 Bond Future      |        |           |         | 2            | 41,000,000     |            | 0.00      |
|              | Grand Total for all Instruments |        |           |         | 699          | 11,555,000,000 |            | 0.00      |