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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/11/2017

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 8:13:13                            | GOVI             | On 01/02/2018 |              | GOVI        | 1               | 10,000            | 0.00 Client   | Buy          |
| 8:13:13                            | GOVI             | On 01/02/2018 |              | GOVI        | 1               | 10,000            | 0.00 Client   | Sell         |
| <b>Total for GOVI GOVI</b>         |                  |               |              |             | <b>2</b>        | <b>20,000</b>     | <b>0.00</b>   |              |
| 11:20:08                           | I2050            | On 01/02/2018 |              | Bond Future | 1               | 2,800,000         | 0.00 Member   | Sell         |
| 11:20:08                           | I2050            | On 01/02/2018 |              | Bond Future | 1               | 2,800,000         | 0.00 Member   | Buy          |
| 16:40:15                           | I2050            | On 01/02/2018 |              | Bond Future | 1               | 2,800,000         | 0.00 Member   | Sell         |
| 16:40:15                           | I2050            | On 01/02/2018 |              | Bond Future | 1               | 2,800,000         | 0.00 Client   | Buy          |
| <b>Total for I2050 Bond Future</b> |                  |               |              |             | <b>4</b>        | <b>11,200,000</b> | <b>0.00</b>   |              |
| 11:20:08                           | R186             | On 01/02/2018 |              | Bond Future | 1               | 115,100,000       | 0.00 Member   | Sell         |
| 11:20:08                           | R186             | On 01/02/2018 |              | Bond Future | 1               | 29,600,000        | 0.00 Member   | Sell         |
| 11:20:08                           | R186             | On 01/02/2018 |              | Bond Future | 1               | 6,300,000         | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 11:20:08     | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 19,500,000  | 0.00 Member   | Buy          |
| 11:23:59     | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 1,000,000   | 0.00 Member   | Buy          |
| 11:23:59     | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 1,000,000   | 0.00 Client   | Sell         |
| 13:30:03     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 320,000,000 | 0.00 Member   | Buy          |
| 13:30:03     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 320,000,000 | 0.00 Member   | Sell         |
| 15:27:52     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 320,000,000 | 0.00 Member   | Sell         |
| 15:27:52     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 1,500,000   | 0.00 Member   | Buy          |
| 16:28:08     | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 5,000,000   | 0.00 Member   | Sell         |
| 16:28:08     | R186             | On 01/02/2018 |        |              | Bond Future | 1               | 5,000,000   | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 74,700,000  | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 96,300,000  | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 700,000     | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 101,400,000 | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 101,400,000 | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 300,000     | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 300,000     | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 7,100,000   | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 7,100,000   | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 9,800,000   | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 101,400,000 | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 21,800,000  | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 4,500,000   | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 9,800,000   | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 74,700,000  | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 4,500,000   | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 4,500,000   | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 300,000     | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 7,100,000   | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 21,800,000  | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 21,800,000  | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 700,000     | 0.00 Client   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 700,000     | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 96,300,000  | 0.00 Member   | Sell         |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 96,300,000  | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 9,800,000   | 0.00 Member   | Buy          |
| 16:37:22     | R186             | On 03/05/2018 | 9.75   | Put          | Bond Future | 1               | 74,700,000  | 0.00 Member   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 16:37:23                          | R186             | On 03/05/2018 | 9.75   | Put       | Bond Future | 1            | 1,900,000            | 0.00 Member | Sell     |
| 16:37:23                          | R186             | On 03/05/2018 | 9.75   | Put       | Bond Future | 1            | 1,900,000            | 0.00 Client | Buy      |
| 16:37:23                          | R186             | On 03/05/2018 | 9.75   | Put       | Bond Future | 1            | 1,900,000            | 0.00 Member | Buy      |
| 16:40:53                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 23,300,000           | 0.00 Member | Buy      |
| 16:40:53                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 6,300,000            | 0.00 Client | Buy      |
| 16:40:53                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 23,300,000           | 0.00 Member | Sell     |
| 16:40:53                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 6,300,000            | 0.00 Member | Sell     |
| 16:40:53                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 23,300,000           | 0.00 Client | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 61,800,000           | 0.00 Member | Sell     |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 10,800,000           | 0.00 Member | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 23,000,000           | 0.00 Client | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 19,500,000           | 0.00 Client | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 23,000,000           | 0.00 Member | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 61,800,000           | 0.00 Member | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 23,000,000           | 0.00 Member | Sell     |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 10,800,000           | 0.00 Member | Sell     |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 19,500,000           | 0.00 Member | Sell     |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 61,800,000           | 0.00 Client | Buy      |
| 16:42:31                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 10,800,000           | 0.00 Client | Buy      |
| 17:12:25                          | R186             | On 03/05/2018 | 9.75   | Put       | Bond Future | 1            | 1,500,000            | 0.00 Client | Buy      |
| 17:12:25                          | R186             | On 03/05/2018 | 9.75   | Put       | Bond Future | 1            | 1,500,000            | 0.00 Member | Sell     |
| 17:31:17                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Member | Buy      |
| 17:31:17                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Member | Sell     |
| 17:34:28                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Member | Buy      |
| 17:34:28                          | R186             | On 01/02/2018 |        |           | Bond Future | 1            | 6,000,000            | 0.00 Client | Sell     |
| <b>Total for R186 Bond Future</b> |                  |               |        |           |             | <b>64</b>    | <b>2,534,800,000</b> | <b>0.00</b> |          |
| 13:30:03                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 250,000,000          | 0.00 Member | Buy      |
| 13:30:03                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 250,000,000          | 0.00 Member | Sell     |
| 15:28:09                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 250,000,000          | 0.00 Member | Sell     |
| 15:28:09                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 1,800,000            | 0.00 Member | Buy      |
| 16:39:54                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 1,500,000            | 0.00 Member | Sell     |
| 16:39:54                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 7,700,000            | 0.00 Client | Buy      |
| 16:39:54                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 23,700,000           | 0.00 Client | Buy      |
| 16:39:54                          | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 9,400,000            | 0.00 Member | Sell     |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 700,000              | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 7,700,000            | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 23,700,000           | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 27,400,000           | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 4,700,000            | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 4,700,000            | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 92,300,000           | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 27,400,000           | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 7,700,000            | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 23,700,000           | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 92,300,000           | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 700,000              | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 700,000              | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 80,100,000           | 0.00 Member | Sell     |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 4,700,000            | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 1,500,000            | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 9,400,000            | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 9,400,000            | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 80,100,000           | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 700,000              | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 27,400,000           | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 700,000              | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 92,300,000           | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 1,500,000            | 0.00 Member | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 700,000              | 0.00 Client | Buy      |
| 16:39:54                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 80,100,000           | 0.00 Client | Buy      |
| 17:12:35                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 1,800,000            | 0.00 Member | Sell     |
| 17:12:35                           | R2023            | On 03/05/2018 | 9.19   | Put       | Bond Future | 1            | 1,800,000            | 0.00 Client | Buy      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>36</b>    | <b>1,500,000,000</b> | <b>0.00</b> |          |
| 14:50:51                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 9,700,000            | 0.00 Member | Sell     |
| 14:50:51                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 9,700,000            | 0.00 Member | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 300,000              | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 1,800,000            | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000              | 0.00 Client | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 1,700,000          | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 9,700,000          | 0.00 Member | Sell     |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 300,000            | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 700,000            | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 300,000            | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 2,000,000          | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy      |
| 15:30:08                           | R204             | On 01/02/2018 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Buy      |
| <b>Total for R204 Bond Future</b>  |                  |               |        |           |             | <b>14</b>    | <b>38,800,000</b>  | <b>0.00</b> |          |
| 14:50:51                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 194,400,000        | 0.00 Member | Sell     |
| 14:50:51                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 194,400,000        | 0.00 Member | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 194,400,000        | 0.00 Member | Sell     |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 6,900,000          | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 41,000,000         | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 33,000,000         | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 1,900,000          | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 10,100,000         | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 700,000            | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 2,500,000          | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 13,500,000         | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 600,000            | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 10,500,000         | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 4,100,000          | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 56,500,000         | 0.00 Client | Buy      |
| 15:30:08                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 13,100,000         | 0.00 Client | Buy      |
| 16:06:49                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Sell     |
| 16:06:49                           | R2048            | On 01/02/2018 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Client | Buy      |
| <b>Total for R2048 Bond Future</b> |                  |               |        |           |             | <b>18</b>    | <b>783,200,000</b> | <b>0.00</b> |          |
| 16:55:22                           | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 34,300,000         | 0.00 Member | Buy      |
| 16:55:22                           | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 4,400,000          | 0.00 Member | Sell     |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 17:00:22                          | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 29,900,000         | 0.00 Member | Sell      |
| 17:00:22                          | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 29,900,000         | 0.00 Member | Buy       |
| 17:00:22                          | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 4,400,000          | 0.00 Member | Buy       |
| 17:00:22                          | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 4,400,000          | 0.00 Client | Sell      |
| 17:00:22                          | R209             | On 01/02/2018 |        |           | Bond Future | 1            | 29,900,000         | 0.00 Client | Sell      |
| <b>Total for R209 Bond Future</b> |                  |               |        |           |             | <b>7</b>     | <b>137,200,000</b> | <b>0.00</b> |           |
| 13:21:01                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 9,800,000          | 0.00 Member | Sell      |
| 13:21:01                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 100,000            | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 700,000            | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 1,200,000          | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 700,000            | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 100,000            | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 2,600,000          | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 2,600,000          | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000            | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 1,200,000          | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 1,200,000          | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell      |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 900,000            | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 2,600,000          | 0.00 Member | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 400,000            | 0.00 Client | Buy       |
| 13:52:02                          | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 2,800,000          | 0.00 Member | Sell      |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 13:52:02                               | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000              | 0.00 Client | Buy       |
| 13:52:02                               | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 900,000              | 0.00 Member | Buy       |
| 13:52:02                               | R212             | On 01/02/2018 |        |           | Bond Future | 1            | 500,000              | 0.00 Member | Buy       |
| <b>Total for R212 Bond Future</b>      |                  |               |        |           |             | <b>31</b>    | <b>39,200,000</b>    | <b>0.00</b> |           |
| 11:20:08                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 14,800,000           | 0.00 Member | Sell      |
| 11:20:08                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 6,900,000            | 0.00 Member | Buy       |
| 16:38:50                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 7,900,000            | 0.00 Member | Buy       |
| 16:38:50                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 6,900,000            | 0.00 Member | Sell      |
| 16:38:50                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 7,900,000            | 0.00 Member | Sell      |
| 16:38:50                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 7,900,000            | 0.00 Client | Buy       |
| 16:38:50                               | R213             | On 01/02/2018 |        |           | Bond Future | 1            | 6,900,000            | 0.00 Client | Buy       |
| <b>Total for R213 Bond Future</b>      |                  |               |        |           |             | <b>7</b>     | <b>59,200,000</b>    | <b>0.00</b> |           |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>183</b>   | <b>5,103,620,000</b> | <b>0.00</b> |           |