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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 24/03/2017

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|-------------------|---------------|--------------|
| 12:06:58                           | I2046            | On 04/05/2017 |              | Bond Future  | 1               | 5,000,000         | 0.00 Member   | Sell         |
| 12:06:58                           | I2046            | On 04/05/2017 |              | Bond Future  | 1               | 5,000,000         | 0.00 Client   | Buy          |
| <b>Total for I2046 Bond Future</b> |                  |               |              |              | <b>2</b>        | <b>10,000,000</b> | <b>0.00</b>   |              |
| 11:42:05                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 1,150,000         | 0.00 Client   | Buy          |
| 11:42:05                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 20,000            | 0.00 Member   | Sell         |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 280,000           | 0.00 Member   | Buy          |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 280,000           | 0.00 Client   | Sell         |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 40,000            | 0.00 Client   | Sell         |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 160,000           | 0.00 Member   | Buy          |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 160,000           | 0.00 Client   | Sell         |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 40,000            | 0.00 Member   | Buy          |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 40,000            | 0.00 Member   | Sell         |
| 11:56:34                           | IGOV             | On 03/08/2017 |              | Index Future | 1               | 160,000           | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product      | No of Trades | Nominal          | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|--------------|--------------|------------------|-------------|-----------|
| 11:56:34                           | IGOV             | On 03/08/2017 |        |           | Index Future | 1            | 280,000          | 0.00 Member | Sell      |
| 11:56:35                           | IGOV             | On 03/08/2017 |        |           | Index Future | 1            | 650,000          | 0.00 Member | Sell      |
| 11:56:35                           | IGOV             | On 03/08/2017 |        |           | Index Future | 1            | 20,000           | 0.00 Client | Sell      |
| 11:56:35                           | IGOV             | On 03/08/2017 |        |           | Index Future | 1            | 650,000          | 0.00 Member | Buy       |
| 11:56:35                           | IGOV             | On 03/08/2017 |        |           | Index Future | 1            | 650,000          | 0.00 Client | Sell      |
| 11:56:35                           | IGOV             | On 03/08/2017 |        |           | Index Future | 1            | 20,000           | 0.00 Member | Buy       |
| <b>Total for IGOV Index Future</b> |                  |               |        |           |              | <b>16</b>    | <b>4,600,000</b> | <b>0.00</b> |           |
| 11:00:50                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 7,600,000        | 0.00 Member | Buy       |
| 11:00:50                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 11,200,000       | 0.00 Member | Sell      |
| 11:05:26                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 30,000,000       | 0.00 Member | Sell      |
| 11:05:26                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 5,000,000        | 0.00 Member | Buy       |
| 11:05:26                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 25,000,000       | 0.00 Member | Buy       |
| 11:46:42                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 30,000,000       | 0.00 Client | Sell      |
| 11:46:42                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 30,000,000       | 0.00 Member | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 7,600,000        | 0.00 Client | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 1,000,000        | 0.00 Member | Sell      |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 300,000          | 0.00 Client | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 2,200,000        | 0.00 Client | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 2,200,000        | 0.00 Member | Sell      |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 1,000,000        | 0.00 Client | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 1,000,000        | 0.00 Member | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 2,200,000        | 0.00 Member | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 300,000          | 0.00 Member | Sell      |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 300,000          | 0.00 Member | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 100,000          | 0.00 Member | Sell      |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 100,000          | 0.00 Client | Buy       |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 7,600,000        | 0.00 Member | Sell      |
| 12:45:28                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 100,000          | 0.00 Member | Buy       |
| 12:58:11                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 2,400,000        | 0.00 Client | Buy       |
| 13:01:03                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 500,000          | 0.00 Client | Buy       |
| 13:01:03                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 2,700,000        | 0.00 Client | Buy       |
| 13:01:03                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 500,000          | 0.00 Client | Buy       |
| 13:01:03                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 2,800,000        | 0.00 Client | Buy       |
| 13:09:17                           | R186             | On 04/05/2017 |        |           | Bond Future  | 1            | 9,900,000        | 0.00 Client | Buy       |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal   | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 13:12:42     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Sell         |
| 13:12:42     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,100,000 | 0.00 Client   | Buy          |
| 14:54:48     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,600,000 | 0.00 Client   | Sell         |
| 14:54:48     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,600,000 | 0.00 Member   | Buy          |
| 14:54:48     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 7,600,000 | 0.00 Member   | Sell         |
| 14:54:48     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Client   | Sell         |
| 14:54:48     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Sell         |
| 14:54:48     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,200,000 | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 200,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,900,000 | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 300,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000 | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,900,000 | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 400,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,100,000 | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 300,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 400,000   | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,100,000 | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 2,100,000 | 0.00 Member   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,900,000 | 0.00 Member   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000 | 0.00 Member   | Buy          |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 100,000   | 0.00 Client   | Sell         |
| 14:54:49     | R186             | On 04/05/2017 |        |              | Bond Future | 1               | 400,000   | 0.00 Member   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/Sell |
|-----------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|----------|
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 400,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 1,400,000          | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 100,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy      |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 400,000            | 0.00 Client | Sell     |
| 14:54:49                          | R186             | On 04/05/2017 |        |           | Bond Future | 1            | 900,000            | 0.00 Member | Buy      |
| <b>Total for R186 Bond Future</b> |                  |               |        |           |             | <b>79</b>    | <b>244,400,000</b> | <b>0.00</b> |          |
| 16:00:56                          | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Member | Sell     |
| 16:00:56                          | R204             | On 04/05/2017 |        |           | Bond Future | 1            | 3,000,000          | 0.00 Client | Buy      |
| <b>Total for R204 Bond Future</b> |                  |               |        |           |             | <b>2</b>     | <b>6,000,000</b>   | <b>0.00</b> |          |
| 14:12:49                          | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Member | Buy      |
| 14:12:49                          | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Member | Sell     |
| 14:30:06                          | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Client | Buy      |
| 14:30:06                          | R207             | On 04/05/2017 |        |           | Bond Future | 1            | 10,000,000         | 0.00 Member | Sell     |
| <b>Total for R207 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>40,000,000</b>  | <b>0.00</b> |          |
| 11:03:44                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Buy      |
| 11:03:44                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Sell     |
| 11:46:49                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Client | Buy      |
| 11:46:49                          | R209             | On 04/05/2017 |        |           | Bond Future | 1            | 20,000,000         | 0.00 Member | Sell     |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:12:49     | R209             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000   | 0.00 Member   | Buy          |
| 14:12:49     | R209             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000   | 0.00 Member   | Sell         |
| 14:30:41     | R209             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000   | 0.00 Member   | Sell         |
| 14:30:41     | R209             | On 04/05/2017 |        |              | Bond Future | 1               | 1,400,000   | 0.00 Client   | Buy          |
| 15:14:05     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 280,000,000 | 0.00 Member   | Sell         |
| 15:14:05     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 280,000,000 | 0.00 Member   | Buy          |
| 15:14:05     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 336,000,000 | 0.00 Member   | Sell         |
| 15:14:05     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 336,000,000 | 0.00 Member   | Buy          |
| 15:14:05     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 280,000,000 | 0.00 Member   | Buy          |
| 15:14:05     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 280,000,000 | 0.00 Member   | Sell         |
| 17:40:59     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 280,000,000 | 0.00 Member   | Sell         |
| 17:40:59     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 185,200,000 | 0.00 Member   | Buy          |
| 17:41:17     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 336,000,000 | 0.00 Member   | Buy          |
| 17:41:17     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 222,200,000 | 0.00 Member   | Sell         |
| 17:41:31     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 280,000,000 | 0.00 Member   | Buy          |
| 17:41:31     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 185,200,000 | 0.00 Member   | Sell         |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 2,400,000   | 0.00 Member   | Sell         |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 111,400,000 | 0.00 Member   | Buy          |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 222,200,000 | 0.00 Member   | Buy          |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 2,400,000   | 0.00 Client   | Sell         |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 2,400,000   | 0.00 Member   | Buy          |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 111,400,000 | 0.00 Member   | Sell         |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 111,400,000 | 0.00 Client   | Sell         |
| 17:56:48     | R209             | On 02/11/2017 | 10.00  | Put          | Bond Future | 1               | 222,200,000 | 0.00 Client   | Sell         |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 92,800,000  | 0.00 Member   | Buy          |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 185,200,000 | 0.00 Client   | Sell         |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 185,200,000 | 0.00 Member   | Buy          |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 2,000,000   | 0.00 Client   | Sell         |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 92,800,000  | 0.00 Client   | Sell         |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 2,000,000   | 0.00 Member   | Buy          |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 2,000,000   | 0.00 Member   | Sell         |
| 17:57:48     | R209             | On 02/11/2017 | 8.30   | Call         | Bond Future | 1               | 92,800,000  | 0.00 Member   | Sell         |
| 17:58:30     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 92,800,000  | 0.00 Client   | Buy          |
| 17:58:30     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 2,000,000   | 0.00 Member   | Buy          |
| 17:58:30     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 92,800,000  | 0.00 Member   | Buy          |
| 17:58:30     | R209             | On 02/11/2017 | 9.00   | Call         | Bond Future | 1               | 2,000,000   | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 17:58:30                               | R209             | On 02/11/2017 | 9.00   | Call      | Bond Future | 1            | 185,200,000          | 0.00 Member | Sell     |
| 17:58:30                               | R209             | On 02/11/2017 | 9.00   | Call      | Bond Future | 1            | 2,000,000            | 0.00 Client | Buy      |
| 17:58:30                               | R209             | On 02/11/2017 | 9.00   | Call      | Bond Future | 1            | 92,800,000           | 0.00 Member | Sell     |
| 17:58:30                               | R209             | On 02/11/2017 | 9.00   | Call      | Bond Future | 1            | 185,200,000          | 0.00 Client | Buy      |
| <b>Total for R209 Bond Future</b>      |                  |               |        |           |             | <b>44</b>    | <b>5,461,600,000</b> | <b>0.00</b> |          |
| 14:12:49                               | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 48,000,000           | 0.00 Member | Buy      |
| 14:12:49                               | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 48,000,000           | 0.00 Member | Sell     |
| 14:31:06                               | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 48,000,000           | 0.00 Client | Buy      |
| 14:31:06                               | R213             | On 04/05/2017 |        |           | Bond Future | 1            | 48,000,000           | 0.00 Member | Sell     |
| <b>Total for R213 Bond Future</b>      |                  |               |        |           |             | <b>4</b>     | <b>192,000,000</b>   | <b>0.00</b> |          |
| <b>Grand Total for all Instruments</b> |                  |               |        |           |             | <b>151</b>   | <b>5,958,600,000</b> | <b>0.00</b> |          |