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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/11/2020

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product      | No<br>of Trades | Nominal        | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|--------------|-----------------|----------------|---------------|--------------|
| 13:24:34                           | ALBI             | On 04/02/2021 |        |              | Index Future | 1               | 100,000        | 0.00 Member   | Sell         |
| 13:24:34                           | ALBI             | On 05/11/2020 |        |              | Index Future | 1               | 100,000        | 0.00 Member   | Buy          |
| 15:47:07                           | ALBI             | On 04/02/2021 |        |              | Index Future | 1               | 100,000        | 0.00 Client   | Buy          |
| 15:48:37                           | ALBI             | On 05/11/2020 |        |              | Index Future | 1               | 100,000        | 0.00 Client   | Sell         |
| <b>Total for ALBI Index Future</b> |                  |               |        |              |              | <b>4</b>        | <b>400,000</b> | <b>0.00</b>   |              |
| 12:07:07                           | GOVI             | On 04/02/2021 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Sell         |
| 12:07:07                           | GOVI             | On 05/11/2020 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Buy          |
| 12:07:07                           | GOVI             | On 05/11/2020 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Sell         |
| 12:07:07                           | GOVI             | On 04/02/2021 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Buy          |
| 12:27:03                           | GOVI             | On 05/11/2020 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Buy          |
| 12:27:03                           | GOVI             | On 05/11/2020 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Sell         |
| 12:27:42                           | GOVI             | On 04/02/2021 |        |              | GOVI         | 1               | 10,000         | 0.00 Member   | Sell         |



| Matched Time                       | Contract Details | Strike        | Call/ Put | Product      | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|-----------|--------------|--------------|----------------------|-------------|----------|
| 12:27:42                           | GOVI             | On 04/02/2021 |           | GOVI         | 1            | 10,000               | 0.00 Member | Buy      |
| 12:36:59                           | GOVI             | On 04/02/2021 |           | GOVI         | 1            | 10,000               | 0.00 Member | Sell     |
| 12:36:59                           | GOVI             | On 04/02/2021 |           | GOVI         | 1            | 10,000               | 0.00 Client | Buy      |
| 12:37:17                           | GOVI             | On 05/11/2020 |           | GOVI         | 1            | 10,000               | 0.00 Client | Sell     |
| 12:37:17                           | GOVI             | On 05/11/2020 |           | GOVI         | 1            | 10,000               | 0.00 Member | Buy      |
| <b>Total for GOVI GOVI</b>         |                  |               |           |              | <b>12</b>    | <b>120,000</b>       | <b>0.00</b> |          |
| 9:51:43                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 236,000,000          | 0.00 Member | Sell     |
| 9:51:43                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 236,000,000          | 0.00 Member | Buy      |
| 9:51:43                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 236,000,000          | 0.00 Member | Sell     |
| 9:51:43                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 236,000,000          | 0.00 Member | Buy      |
| 9:57:34                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 61,300,000           | 0.00 Client | Sell     |
| 9:57:34                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 125,300,000          | 0.00 Client | Sell     |
| 9:57:34                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 30,100,000           | 0.00 Member | Buy      |
| 9:57:34                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 30,100,000           | 0.00 Client | Sell     |
| 9:57:34                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 61,300,000           | 0.00 Member | Buy      |
| 9:57:34                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 125,300,000          | 0.00 Member | Buy      |
| 9:57:35                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 19,300,000           | 0.00 Member | Buy      |
| 9:57:35                            | I2046            | On 05/11/2020 |           | Bond Future  | 1            | 19,300,000           | 0.00 Client | Sell     |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 125,300,000          | 0.00 Member | Sell     |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 19,300,000           | 0.00 Member | Sell     |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 61,300,000           | 0.00 Client | Buy      |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 30,100,000           | 0.00 Member | Sell     |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 125,300,000          | 0.00 Client | Buy      |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 30,100,000           | 0.00 Client | Buy      |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 61,300,000           | 0.00 Member | Sell     |
| 9:57:35                            | I2046            | On 04/02/2021 |           | Bond Future  | 1            | 19,300,000           | 0.00 Client | Buy      |
| <b>Total for I2046 Bond Future</b> |                  |               |           |              | <b>20</b>    | <b>1,888,000,000</b> | <b>0.00</b> |          |
| 13:24:23                           | IGOV             | On 04/02/2021 |           | Index Future | 1            | 810,000              | 0.00 Member | Sell     |
| 13:24:23                           | IGOV             | On 05/11/2020 |           | Index Future | 1            | 810,000              | 0.00 Member | Buy      |
| 14:43:42                           | IGOV             | On 05/11/2020 |           | Index Future | 1            | 810,000              | 0.00 Client | Sell     |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product      | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|--------------|-----------------|------------------|---------------|--------------|
| 14:43:59                           | IGOV             | On 04/02/2021 |        |              | Index Future | 1               | 810,000          | 0.00 Client   | Buy          |
| 16:31:02                           | IGOV             | On 04/02/2021 |        |              | Index Future | 1               | 200,000          | 0.00 Member   | Sell         |
| 16:31:02                           | IGOV             | On 05/11/2020 |        |              | Index Future | 1               | 200,000          | 0.00 Member   | Buy          |
| 16:31:02                           | IGOV             | On 05/11/2020 |        |              | Index Future | 1               | 200,000          | 0.00 Member   | Sell         |
| 16:31:02                           | IGOV             | On 04/02/2021 |        |              | Index Future | 1               | 200,000          | 0.00 Member   | Buy          |
| <b>Total for IGOV Index Future</b> |                  |               |        |              |              | <b>8</b>        | <b>4,040,000</b> | <b>0.00</b>   |              |
| 10:39:53                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 175,000,000      | 0.00 Member   | Sell         |
| 10:39:53                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 175,000,000      | 0.00 Member   | Buy          |
| 10:39:53                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 175,000,000      | 0.00 Client   | Sell         |
| 10:39:53                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 175,000,000      | 0.00 Client   | Buy          |
| 11:21:34                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 1,525,000,000    | 0.00 Member   | Buy          |
| 11:21:34                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 1,525,000,000    | 0.00 Member   | Sell         |
| 11:21:34                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 1,525,000,000    | 0.00 Member   | Buy          |
| 11:21:34                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 1,525,000,000    | 0.00 Member   | Sell         |
| 13:53:09                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 2,213,700,000    | 0.00 Member   | Sell         |
| 13:53:09                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 2,213,200,000    | 0.00 Member   | Buy          |
| 13:58:20                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 1,900,000        | 0.00 Member   | Buy          |
| 13:58:20                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 1,900,000        | 0.00 Member   | Sell         |
| 14:04:45                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 400,000          | 0.00 Client   | Buy          |
| 14:04:45                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 400,000          | 0.00 Client   | Sell         |
| 14:04:45                           | R186             | On 04/02/2021 |        |              | Bond Future  | 1               | 400,000          | 0.00 Member   | Buy          |
| 14:04:45                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 400,000          | 0.00 Member   | Sell         |
| 15:00:53                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 429,200,000      | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 91,600,000       | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 13,700,000       | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 474,700,000      | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 52,700,000       | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 151,100,000      | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 193,700,000      | 0.00 Member   | Buy          |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 193,700,000      | 0.00 Member   | Sell         |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 84,700,000       | 0.00 Member   | Buy          |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 52,700,000       | 0.00 Member   | Buy          |
| 15:02:49                           | R186             | On 05/11/2020 |        |              | Bond Future  | 1               | 13,700,000       | 0.00 Member   | Buy          |

| Matched Time | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|-----------|-------------|--------------|-------------|-------------|-----------|
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 52,700,000  | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 91,600,000  | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 193,700,000 | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 151,100,000 | 0.00 Member | Buy       |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 84,700,000  | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 721,800,000 | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 151,100,000 | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 13,700,000  | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 84,700,000  | 0.00 Member | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 721,800,000 | 0.00 Member | Buy       |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 721,800,000 | 0.00 Member | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 474,700,000 | 0.00 Client | Sell      |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 474,700,000 | 0.00 Member | Buy       |
| 15:02:49     | R186             | On 05/11/2020 |           | Bond Future | 1            | 91,600,000  | 0.00 Member | Buy       |
| 15:12:34     | R186             | On 05/11/2020 |           | Bond Future | 1            | 429,200,000 | 0.00 Member | Buy       |
| 15:12:34     | R186             | On 05/11/2020 |           | Bond Future | 1            | 429,200,000 | 0.00 Client | Sell      |
| 15:15:37     | R186             | On 04/02/2021 |           | Bond Future | 1            | 52,700,000  | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 91,600,000  | 0.00 Member | Sell      |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 91,600,000  | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 14,200,000  | 0.00 Member | Sell      |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 84,700,000  | 0.00 Member | Sell      |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 151,100,000 | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 193,700,000 | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 193,700,000 | 0.00 Client | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 84,700,000  | 0.00 Client | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 474,700,000 | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 429,200,000 | 0.00 Member | Sell      |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 429,200,000 | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 721,800,000 | 0.00 Member | Sell      |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 721,800,000 | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 14,200,000  | 0.00 Member | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 193,700,000 | 0.00 Member | Sell      |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 474,700,000 | 0.00 Client | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 151,100,000 | 0.00 Client | Buy       |
| 15:19:22     | R186             | On 04/02/2021 |           | Bond Future | 1            | 474,700,000 | 0.00 Member | Sell      |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 151,100,000           | 0.00 Member   | Sell         |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 721,800,000           | 0.00 Client   | Buy          |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 429,200,000           | 0.00 Client   | Buy          |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 52,700,000            | 0.00 Member   | Sell         |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 14,200,000            | 0.00 Client   | Buy          |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 84,700,000            | 0.00 Member   | Buy          |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 52,700,000            | 0.00 Client   | Buy          |
| 15:19:22                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 91,600,000            | 0.00 Client   | Buy          |
| 15:24:48                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 1,900,000             | 0.00 Client   | Buy          |
| 15:24:48                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 1,900,000             | 0.00 Member   | Sell         |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>72</b>       | <b>24,516,800,000</b> | <b>0.00</b>   |              |
| 10:39:53                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000,000           | 0.00 Member   | Sell         |
| 10:39:53                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 200,000,000           | 0.00 Member   | Buy          |
| 10:39:53                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 200,000,000           | 0.00 Client   | Sell         |
| 10:39:53                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000,000           | 0.00 Client   | Buy          |
| 11:21:34                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 785,000,000           | 0.00 Member   | Sell         |
| 11:21:34                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 785,000,000           | 0.00 Member   | Buy          |
| 11:21:34                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 785,000,000           | 0.00 Member   | Sell         |
| 11:21:34                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 785,000,000           | 0.00 Member   | Buy          |
| 12:27:14                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000,000           | 0.00 Member   | Sell         |
| 12:27:14                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 700,000,000           | 0.00 Member   | Buy          |
| 12:36:31                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000,000           | 0.00 Client   | Buy          |
| 12:37:01                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 700,000,000           | 0.00 Client   | Sell         |
| 13:58:20                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 5,400,000             | 0.00 Member   | Sell         |
| 13:58:20                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 5,400,000             | 0.00 Member   | Buy          |
| 14:04:45                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 3,500,000             | 0.00 Client   | Buy          |
| 14:04:45                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 3,500,000             | 0.00 Client   | Sell         |
| 14:04:45                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 3,500,000             | 0.00 Member   | Buy          |
| 14:04:45                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 3,500,000             | 0.00 Member   | Sell         |
| 15:25:30                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 5,400,000             | 0.00 Client   | Sell         |
| 15:25:30                          | R2023            | On 04/02/2021 |        |              | Bond Future | 1               | 5,400,000             | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| <b>Total for R2023 Bond Future</b> |                  |               |        |              |             | <b>20</b>       | <b>6,775,600,000</b> | <b>0.00</b>   |              |
| 10:39:53                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 185,000,000          | 0.00 Member   | Buy          |
| 10:39:53                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 185,000,000          | 0.00 Member   | Sell         |
| 10:39:53                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 185,000,000          | 0.00 Client   | Buy          |
| 10:39:53                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 185,000,000          | 0.00 Client   | Sell         |
| 11:49:20                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 800,000,000          | 0.00 Member   | Sell         |
| 11:49:20                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 800,000,000          | 0.00 Member   | Buy          |
| 11:49:20                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 800,000,000          | 0.00 Member   | Sell         |
| 11:49:20                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 800,000,000          | 0.00 Member   | Buy          |
| 13:53:09                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 1,247,800,000        | 0.00 Member   | Sell         |
| 13:53:09                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 1,247,200,000        | 0.00 Member   | Buy          |
| 14:04:45                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Client   | Buy          |
| 14:04:45                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Client   | Sell         |
| 14:04:45                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Member   | Buy          |
| 14:04:45                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Member   | Sell         |
| 14:50:21                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 17,200,000           | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 275,300,000          | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 51,000,000           | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 110,100,000          | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 604,100,000          | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 62,900,000           | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 25,900,000           | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 110,100,000          | 0.00 Client   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 51,000,000           | 0.00 Client   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 110,100,000          | 0.00 Member   | Buy          |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 25,900,000           | 0.00 Member   | Buy          |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 36,200,000           | 0.00 Member   | Buy          |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 36,200,000           | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 64,500,000           | 0.00 Member   | Buy          |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 64,500,000           | 0.00 Member   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 275,300,000          | 0.00 Client   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 604,100,000          | 0.00 Client   | Sell         |
| 14:52:18                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 62,900,000           | 0.00 Client   | Sell         |

| Matched Time | Contract Details | Strike        | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|-----------|-------------|--------------|-------------|-------------|-----------|
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 36,200,000  | 0.00 Client | Sell      |
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 25,900,000  | 0.00 Client | Sell      |
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 64,500,000  | 0.00 Client | Sell      |
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 604,100,000 | 0.00 Member | Buy       |
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 62,900,000  | 0.00 Member | Buy       |
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 275,300,000 | 0.00 Member | Buy       |
| 14:52:18     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 51,000,000  | 0.00 Member | Buy       |
| 14:54:13     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 17,200,000  | 0.00 Member | Buy       |
| 14:54:13     | R2030            | On 05/11/2020 |           | Bond Future | 1            | 17,200,000  | 0.00 Client | Sell      |
| 15:23:15     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 51,000,000  | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 25,900,000  | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 62,900,000  | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 62,900,000  | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 275,300,000 | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 17,800,000  | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 36,200,000  | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 51,000,000  | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 25,900,000  | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 36,200,000  | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 64,500,000  | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 110,100,000 | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 17,800,000  | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 36,200,000  | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 25,900,000  | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 275,300,000 | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 604,100,000 | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 62,900,000  | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 275,300,000 | 0.00 Member | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 64,500,000  | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 110,100,000 | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 604,100,000 | 0.00 Client | Buy       |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 110,100,000 | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 604,100,000 | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 17,800,000  | 0.00 Member | Sell      |
| 15:34:43     | R2030            | On 04/02/2021 |           | Bond Future | 1            | 64,500,000  | 0.00 Member | Sell      |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 15:34:43                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 51,000,000            | 0.00 Client   | Buy          |
| 16:03:49                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Member   | Sell         |
| 16:03:49                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Member   | Buy          |
| 16:03:49                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Member   | Sell         |
| 16:03:49                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Member   | Buy          |
| 16:56:06                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Member   | Buy          |
| 16:56:23                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Member   | Sell         |
| 17:47:54                           | R2030            | On 04/02/2021 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Client   | Buy          |
| 17:48:12                           | R2030            | On 05/11/2020 |        |              | Bond Future | 1               | 10,000,000            | 0.00 Client   | Sell         |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>76</b>       | <b>14,006,000,000</b> | <b>0.00</b>   |              |
| 10:39:53                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 120,000,000           | 0.00 Member   | Buy          |
| 10:39:53                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 120,000,000           | 0.00 Member   | Sell         |
| 10:39:53                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 120,000,000           | 0.00 Client   | Buy          |
| 10:39:53                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 120,000,000           | 0.00 Client   | Sell         |
| 11:21:34                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 400,000,000           | 0.00 Member   | Buy          |
| 11:21:34                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 400,000,000           | 0.00 Member   | Sell         |
| 11:21:34                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 400,000,000           | 0.00 Member   | Buy          |
| 11:21:34                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 400,000,000           | 0.00 Member   | Sell         |
| 15:39:46                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 1,100,000             | 0.00 Member   | Sell         |
| 15:39:46                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000             | 0.00 Member   | Buy          |
| 15:39:46                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000             | 0.00 Member   | Sell         |
| 15:39:46                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 1,100,000             | 0.00 Member   | Buy          |
| 17:12:46                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 2,329,400,000         | 0.00 Member   | Buy          |
| 17:14:38                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 2,329,200,000         | 0.00 Member   | Sell         |
| 17:20:14                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 19,900,000            | 0.00 Member   | Buy          |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 70,600,000            | 0.00 Member   | Sell         |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 152,900,000           | 0.00 Member   | Buy          |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 70,600,000            | 0.00 Client   | Buy          |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 42,900,000            | 0.00 Client   | Buy          |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 19,900,000            | 0.00 Client   | Buy          |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 19,900,000            | 0.00 Member   | Sell         |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 42,900,000            | 0.00 Member   | Buy          |
| 17:25:19                           | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 17,900,000            | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|---------------|-------------|-----------|
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 81,200,000    | 0.00 Member | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 138,800,000   | 0.00 Member | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 17,900,000    | 0.00 Client | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 138,800,000   | 0.00 Client | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 81,200,000    | 0.00 Client | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 17,900,000    | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 81,200,000    | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 1,026,500,000 | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 42,900,000    | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 138,800,000   | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 152,900,000   | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 1,026,500,000 | 0.00 Client | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 778,500,000   | 0.00 Member | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 778,500,000   | 0.00 Client | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 70,600,000    | 0.00 Member | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 1,026,500,000 | 0.00 Member | Buy       |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 778,500,000   | 0.00 Member | Sell      |
| 17:25:19     | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 152,900,000   | 0.00 Client | Buy       |
| 17:32:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 19,900,000    | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 152,900,000   | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 18,100,000    | 0.00 Member | Buy       |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 18,100,000    | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 778,500,000   | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 138,800,000   | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 70,600,000    | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,026,500,000 | 0.00 Member | Buy       |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,026,500,000 | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 42,900,000    | 0.00 Member | Buy       |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 152,900,000   | 0.00 Client | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 138,800,000   | 0.00 Member | Buy       |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 70,600,000    | 0.00 Client | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 81,200,000    | 0.00 Member | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 18,100,000    | 0.00 Client | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 42,900,000    | 0.00 Client | Sell      |
| 17:34:10     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 42,900,000    | 0.00 Member | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 778,500,000           | 0.00 Member   | Buy          |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 138,800,000           | 0.00 Client   | Sell         |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 778,500,000           | 0.00 Client   | Sell         |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 152,900,000           | 0.00 Member   | Buy          |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 19,900,000            | 0.00 Client   | Sell         |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 19,900,000            | 0.00 Member   | Buy          |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 81,200,000            | 0.00 Client   | Sell         |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 70,600,000            | 0.00 Member   | Buy          |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 81,200,000            | 0.00 Member   | Buy          |
| 17:34:10                           | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 1,026,500,000         | 0.00 Client   | Sell         |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>68</b>       | <b>20,718,800,000</b> | <b>0.00</b>   |              |
| 10:39:53                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 95,000,000            | 0.00 Member   | Sell         |
| 10:39:53                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 95,000,000            | 0.00 Member   | Buy          |
| 10:39:53                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 95,000,000            | 0.00 Client   | Sell         |
| 10:39:53                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 95,000,000            | 0.00 Client   | Buy          |
| 11:21:34                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 525,000,000           | 0.00 Member   | Buy          |
| 11:21:34                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 525,000,000           | 0.00 Member   | Sell         |
| 11:21:34                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 525,000,000           | 0.00 Member   | Buy          |
| 11:21:34                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 525,000,000           | 0.00 Member   | Sell         |
| 11:23:15                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 3,900,000             | 0.00 Member   | Sell         |
| 11:58:19                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 3,900,000             | 0.00 Client   | Buy          |
| 15:39:46                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Sell         |
| 15:39:46                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Buy          |
| 15:39:46                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Sell         |
| 15:39:46                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Buy          |
| 16:00:43                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Member   | Buy          |
| 16:00:43                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Member   | Sell         |
| 16:00:43                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Member   | Buy          |
| 16:00:43                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Member   | Sell         |
| 16:53:06                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Member   | Buy          |
| 16:54:51                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Member   | Sell         |
| 17:08:08                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 4,019,800,000         | 0.00 Member   | Buy          |
| 17:08:08                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 4,019,800,000         | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 17:08:08     | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 13,600,000    | 0.00 Member   | Buy          |
| 17:08:08     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 13,600,000    | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 1,310,500,000 | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 189,000,000   | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 56,300,000    | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 129,500,000   | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 129,500,000   | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 1,310,500,000 | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 246,700,000   | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 291,600,000   | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 1,310,500,000 | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 73,500,000    | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 1,611,500,000 | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 291,600,000   | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 246,700,000   | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 73,500,000    | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 291,600,000   | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 56,300,000    | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 56,300,000    | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 189,000,000   | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 97,600,000    | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 1,611,500,000 | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 97,600,000    | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 73,500,000    | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 1,611,500,000 | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 13,600,000    | 0.00 Client   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 13,600,000    | 0.00 Member   | Buy          |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 189,000,000   | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 97,600,000    | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 246,700,000   | 0.00 Member   | Sell         |
| 17:38:44     | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 129,500,000   | 0.00 Client   | Sell         |
| 17:42:22     | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 1,310,500,000 | 0.00 Client   | Buy          |
| 17:42:22     | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 97,600,000    | 0.00 Client   | Buy          |
| 17:42:22     | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 1,611,500,000 | 0.00 Member   | Sell         |
| 17:42:22     | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 291,600,000   | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 246,700,000           | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 13,600,000            | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 56,300,000            | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 291,600,000           | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 1,611,500,000         | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 97,600,000            | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 73,500,000            | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 73,500,000            | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 1,611,500,000         | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 56,300,000            | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 1,310,500,000         | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 73,500,000            | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 291,600,000           | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 189,000,000           | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 189,000,000           | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 97,600,000            | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 1,310,500,000         | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 189,000,000           | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 246,700,000           | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 13,600,000            | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 246,700,000           | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 129,500,000           | 0.00 Client   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 56,300,000            | 0.00 Member   | Buy          |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 129,500,000           | 0.00 Member   | Sell         |
| 17:42:22                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 129,500,000           | 0.00 Member   | Buy          |
| 17:44:57                           | R2035            | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Client   | Buy          |
| 17:45:13                           | R2035            | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000             | 0.00 Client   | Sell         |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>84</b>       | <b>34,680,600,000</b> | <b>0.00</b>   |              |
| 9:51:43                            | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 455,700,000           | 0.00 Member   | Sell         |
| 9:51:43                            | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 455,700,000           | 0.00 Member   | Buy          |
| 9:51:43                            | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 455,700,000           | 0.00 Member   | Buy          |
| 9:55:15                            | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 16,400,000            | 0.00 Client   | Buy          |
| 9:55:15                            | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 179,900,000           | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Client   | Buy          |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Member   | Sell         |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 124,000,000 | 0.00 Client   | Buy          |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 133,500,000 | 0.00 Client   | Buy          |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 179,900,000 | 0.00 Client   | Buy          |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 124,000,000 | 0.00 Member   | Sell         |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Member   | Sell         |
| 9:55:15      | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 133,500,000 | 0.00 Member   | Sell         |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 124,000,000 | 0.00 Client   | Sell         |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Client   | Sell         |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 179,900,000 | 0.00 Member   | Buy          |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 133,500,000 | 0.00 Client   | Sell         |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Client   | Sell         |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 179,900,000 | 0.00 Client   | Sell         |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Member   | Buy          |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Member   | Buy          |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 133,500,000 | 0.00 Member   | Buy          |
| 9:55:15      | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 124,000,000 | 0.00 Member   | Buy          |
| 10:12:52     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 455,700,000 | 0.00 Member   | Sell         |
| 16:03:49     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Sell         |
| 16:03:49     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Buy          |
| 16:03:49     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Sell         |
| 16:03:49     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Buy          |
| 16:55:03     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Buy          |
| 16:55:18     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Sell         |
| 17:08:08     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 617,200,000 | 0.00 Member   | Buy          |
| 17:08:08     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 617,200,000 | 0.00 Member   | Sell         |
| 17:08:08     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 13,200,000  | 0.00 Member   | Buy          |
| 17:08:08     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 13,200,000  | 0.00 Member   | Sell         |
| 17:22:22     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 104,600,000 | 0.00 Member   | Buy          |
| 17:22:22     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 104,600,000 | 0.00 Member   | Sell         |
| 17:22:22     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 104,600,000 | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 302,900,000 | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 5,200,000   | 0.00 Member   | Sell         |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 13,700,000  | 0.00 Client   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 51,500,000  | 0.00 Member   | Sell         |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 302,900,000 | 0.00 Member   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 13,700,000  | 0.00 Member   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 51,500,000  | 0.00 Member   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 67,600,000  | 0.00 Member   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 58,500,000  | 0.00 Member   | Sell         |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 58,500,000  | 0.00 Member   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 5,200,000   | 0.00 Member   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 302,900,000 | 0.00 Member   | Sell         |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 51,500,000  | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 58,500,000  | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 13,700,000  | 0.00 Member   | Sell         |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 67,600,000  | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 13,200,000  | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 13,200,000  | 0.00 Member   | Sell         |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 5,200,000   | 0.00 Client   | Buy          |
| 17:22:23     | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 67,600,000  | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 104,600,000 | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 51,500,000  | 0.00 Member   | Buy          |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 51,500,000  | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 67,600,000  | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 104,600,000 | 0.00 Member   | Buy          |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 51,500,000  | 0.00 Client   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 302,900,000 | 0.00 Client   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 13,700,000  | 0.00 Client   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 67,600,000  | 0.00 Member   | Buy          |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 302,900,000 | 0.00 Member   | Buy          |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 5,200,000   | 0.00 Client   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 104,600,000 | 0.00 Client   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 58,500,000  | 0.00 Client   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 58,500,000  | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 5,200,000   | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 302,900,000 | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 13,700,000  | 0.00 Member   | Sell         |
| 17:25:29     | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 67,600,000  | 0.00 Client   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:25:29                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 58,500,000           | 0.00 Member   | Buy          |
| 17:25:29                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 5,200,000            | 0.00 Member   | Buy          |
| 17:25:29                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 13,700,000           | 0.00 Member   | Buy          |
| 17:25:30                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 13,200,000           | 0.00 Member   | Buy          |
| 17:25:30                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 13,200,000           | 0.00 Client   | Sell         |
| 17:47:22                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 4,600,000            | 0.00 Client   | Sell         |
| 17:50:19                           | R2037            | On 04/02/2021 |        |              | Bond Future | 1               | 4,600,000            | 0.00 Client   | Buy          |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>82</b>       | <b>8,620,000,000</b> | <b>0.00</b>   |              |
| 9:51:43                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Sell         |
| 9:51:43                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |
| 9:51:43                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Sell         |
| 9:55:15                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Member   | Buy          |
| 9:55:15                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Client   | Sell         |
| 9:55:15                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Client   | Sell         |
| 9:55:15                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Member   | Buy          |
| 9:55:15                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 56,700,000           | 0.00 Client   | Sell         |
| 9:55:15                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 56,700,000           | 0.00 Member   | Buy          |
| 9:55:16                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 1,900,000            | 0.00 Client   | Sell         |
| 9:55:16                            | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 1,900,000            | 0.00 Member   | Buy          |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Member   | Sell         |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 1,900,000            | 0.00 Client   | Buy          |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Member   | Sell         |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 56,700,000           | 0.00 Member   | Sell         |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 56,700,000           | 0.00 Client   | Buy          |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 1,900,000            | 0.00 Member   | Sell         |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Client   | Buy          |
| 9:55:16                            | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Client   | Buy          |
| 10:15:29                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Sell         |
| 10:15:29                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |
| 10:15:29                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |
| 10:18:49                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |
| 10:20:03                           | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Sell         |
| 10:20:03                           | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |



| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 10:23:32     | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 271,500,000 | 0.00 Member   | Sell         |
| 11:59:53     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 200,000,000 | 0.00 Member   | Sell         |
| 11:59:53     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 200,000,000 | 0.00 Member   | Sell         |
| 11:59:53     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 1,200,000   | 0.00 Member   | Buy          |
| 11:59:53     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 1,200,000   | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 5,200,000   | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 4,300,000   | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 16,300,000  | 0.00 Member   | Sell         |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 4,300,000   | 0.00 Client   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 4,300,000   | 0.00 Member   | Sell         |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 48,100,000  | 0.00 Client   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 16,700,000  | 0.00 Client   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 5,200,000   | 0.00 Client   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 16,700,000  | 0.00 Member   | Sell         |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 5,200,000   | 0.00 Member   | Sell         |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 16,700,000  | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 16,300,000  | 0.00 Client   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 16,300,000  | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 98,500,000  | 0.00 Member   | Sell         |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 48,100,000  | 0.00 Member   | Sell         |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 98,500,000  | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 48,100,000  | 0.00 Member   | Buy          |
| 14:51:24     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 98,500,000  | 0.00 Client   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 2,100,000   | 0.00 Member   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 1,800,000   | 0.00 Member   | Sell         |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 1,800,000   | 0.00 Member   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 2,600,000   | 0.00 Member   | Sell         |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 3,200,000   | 0.00 Member   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 2,600,000   | 0.00 Member   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 2,600,000   | 0.00 Client   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 3,200,000   | 0.00 Member   | Sell         |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 2,100,000   | 0.00 Client   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 2,100,000   | 0.00 Member   | Sell         |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 1,200,000   | 0.00 Member   | Sell         |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 1,800,000   | 0.00 Client   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 1,200,000  | 0.00 Client   | Buy          |
| 14:51:25     | R2040            | On 05/11/2020 | 11.70  | Put          | Bond Future | 1               | 3,200,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 98,100,000 | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 48,300,000 | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 16,800,000 | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 1,200,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 1,800,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 1,800,000  | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 3,200,000  | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 2,600,000  | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 2,100,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 5,200,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 2,100,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 48,300,000 | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 16,400,000 | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 4,300,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 3,200,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 16,800,000 | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 1,200,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 98,100,000 | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 2,600,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 4,300,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 2,600,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 3,200,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 5,200,000  | 0.00 Member   | Sell         |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 5,200,000  | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 4,300,000  | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 16,800,000 | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 16,400,000 | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 16,400,000 | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 98,100,000 | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 48,300,000 | 0.00 Member   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 1,800,000  | 0.00 Client   | Buy          |
| 14:52:35     | R2040            | On 05/11/2020 | 11.50  | Put          | Bond Future | 1               | 2,100,000  | 0.00 Member   | Buy          |
| 16:03:49     | R2040            | On 04/02/2021 |        |              | Bond Future | 1               | 4,500,000  | 0.00 Member   | Sell         |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 9:55:16                            | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 57,400,000           | 0.00 Client   | Sell         |
| 9:55:16                            | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 106,600,000          | 0.00 Member   | Buy          |
| 9:55:16                            | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 106,600,000          | 0.00 Client   | Sell         |
| 11:21:34                           | R2044            | On 04/02/2021 |        |              | Bond Future | 1               | 267,000,000          | 0.00 Member   | Sell         |
| 11:21:34                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 267,000,000          | 0.00 Member   | Buy          |
| 11:21:34                           | R2044            | On 04/02/2021 |        |              | Bond Future | 1               | 267,000,000          | 0.00 Member   | Buy          |
| 11:21:34                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 267,000,000          | 0.00 Member   | Sell         |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>24</b>       | <b>4,780,000,000</b> | <b>0.00</b>   |              |
| 10:39:53                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Member   | Buy          |
| 10:39:53                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Member   | Sell         |
| 10:39:53                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Member   | Buy          |
| 10:39:53                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Member   | Sell         |
| 11:17:16                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Member   | Buy          |
| 11:17:16                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Member   | Sell         |
| 11:21:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 6,722,000,000        | 0.00 Member   | Buy          |
| 11:21:34                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 6,722,000,000        | 0.00 Member   | Sell         |
| 11:21:34                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 6,722,000,000        | 0.00 Member   | Buy          |
| 11:21:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 6,722,000,000        | 0.00 Member   | Sell         |
| 11:23:14                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Client   | Sell         |
| 11:23:14                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Member   | Buy          |
| 11:23:44                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Member   | Sell         |
| 11:23:44                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 484,000,000          | 0.00 Client   | Buy          |
| 11:44:10                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Member   | Sell         |
| 11:44:10                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Member   | Buy          |
| 11:51:53                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Member   | Sell         |
| 11:51:53                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Member   | Buy          |
| 12:09:18                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Client   | Sell         |
| 12:09:46                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Client   | Buy          |
| 12:10:14                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Client   | Sell         |
| 12:10:44                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Client   | Buy          |
| 12:11:16                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Client   | Sell         |
| 12:11:51                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 500,000,000          | 0.00 Client   | Buy          |
| 15:39:46                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 15:39:46                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Buy          |
| 15:39:46                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Sell         |
| 15:39:46                           | R2048            | On 04/02/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Buy          |
| <b>Total for R2048 Bond Future</b> |                  |               |        |              |             | <b>28</b>       | <b>36,778,000,000</b> | <b>0.00</b>   |              |
| 13:58:20                           | R208             | On 05/11/2020 |        |              | Bond Future | 1               | 3,600,000             | 0.00 Member   | Buy          |
| 13:58:20                           | R208             | On 05/11/2020 |        |              | Bond Future | 1               | 3,600,000             | 0.00 Member   | Sell         |
| 15:24:08                           | R208             | On 05/11/2020 |        |              | Bond Future | 1               | 3,600,000             | 0.00 Member   | Sell         |
| 15:24:08                           | R208             | On 05/11/2020 |        |              | Bond Future | 1               | 3,600,000             | 0.00 Client   | Buy          |
| <b>Total for R208 Bond Future</b>  |                  |               |        |              |             | <b>4</b>        | <b>14,400,000</b>     | <b>0.00</b>   |              |
| 11:21:34                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 250,000,000           | 0.00 Member   | Buy          |
| 11:21:34                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 250,000,000           | 0.00 Member   | Sell         |
| 11:21:34                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 250,000,000           | 0.00 Member   | Buy          |
| 11:21:34                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 250,000,000           | 0.00 Member   | Sell         |
| 16:03:49                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Member   | Buy          |
| 16:03:49                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Member   | Sell         |
| 16:03:49                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Member   | Buy          |
| 16:03:49                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Member   | Sell         |
| 16:57:15                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Member   | Sell         |
| 16:57:33                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Member   | Buy          |
| 17:49:10                           | R209             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Client   | Sell         |
| 17:50:01                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 5,000,000             | 0.00 Client   | Buy          |
| <b>Total for R209 Bond Future</b>  |                  |               |        |              |             | <b>12</b>       | <b>1,040,000,000</b>  | <b>0.00</b>   |              |
| 16:03:49                           | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 16:03:49                           | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 16:03:49                           | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 16:03:49                           | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 16:56:31                           | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 16:56:45                           | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:14:38                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 130,600,000          | 0.00 Member   | Buy          |
| 17:14:38                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 130,500,000          | 0.00 Member   | Sell         |
| 17:14:38                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 5,100,000            | 0.00 Member   | Buy          |
| 17:14:38                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 5,200,000            | 0.00 Member   | Sell         |
| 17:48:34                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Sell         |
| 17:48:53                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Buy          |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 83,700,000           | 0.00 Member   | Buy          |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 41,700,000           | 0.00 Client   | Sell         |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 5,200,000            | 0.00 Client   | Sell         |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 83,700,000           | 0.00 Client   | Sell         |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 41,700,000           | 0.00 Member   | Sell         |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 83,700,000           | 0.00 Member   | Sell         |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 5,200,000            | 0.00 Member   | Buy          |
| 17:51:59                          | R213             | On 05/11/2020 |        |              | Bond Future | 1               | 41,700,000           | 0.00 Member   | Buy          |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 5,100,000            | 0.00 Member   | Sell         |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 5,100,000            | 0.00 Client   | Buy          |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 83,700,000           | 0.00 Member   | Sell         |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 83,700,000           | 0.00 Client   | Buy          |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 41,700,000           | 0.00 Member   | Sell         |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 41,700,000           | 0.00 Member   | Buy          |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 83,700,000           | 0.00 Member   | Buy          |
| 17:53:00                          | R213             | On 04/02/2021 |        |              | Bond Future | 1               | 41,700,000           | 0.00 Client   | Buy          |
| <b>Total for R213 Bond Future</b> |                  |               |        |              |             | <b>28</b>       | <b>1,092,400,000</b> | <b>0.00</b>   |              |
| 11:21:34                          | R214             | On 04/02/2021 |        |              | Bond Future | 1               | 300,000,000          | 0.00 Member   | Buy          |
| 11:21:34                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000,000          | 0.00 Member   | Sell         |
| 11:21:34                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000,000          | 0.00 Member   | Buy          |
| 11:21:34                          | R214             | On 04/02/2021 |        |              | Bond Future | 1               | 300,000,000          | 0.00 Member   | Sell         |
| 16:03:49                          | R214             | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Buy          |
| 16:03:49                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Sell         |
| 16:03:49                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Buy          |
| 16:03:49                          | R214             | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Sell         |
| 16:56:51                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Sell         |
| 16:57:05                          | R214             | On 04/02/2021 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Buy          |

| Matched Time                           | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal                | Trade<br>Type | Buy/<br>Sell |
|----------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------------|---------------|--------------|
| 17:45:38                               | R214             | On 05/11/2020 |              | Bond Future | 1               | 4,000,000              | 0.00 Client   | Buy          |
| 17:45:56                               | R214             | On 04/02/2021 |              | Bond Future | 1               | 4,000,000              | 0.00 Client   | Sell         |
| <b>Total for R214 Bond Future</b>      |                  |               |              |             | <b>12</b>       | <b>1,232,000,000</b>   | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |              |             | <b>664</b>      | <b>161,975,760,000</b> | <b>0.00</b>   |              |