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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 21/05/2020

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:11:28     | R186             | On 06/08/2020 |              | Bond Future | 1               | 204,300,000 | 0.00 Member   | Buy          |
| 14:11:28     | R186             | On 06/08/2020 |              | Bond Future | 1               | 100,000     | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 122,000,000 | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 17,100,000  | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 600,000     | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 3,000,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 15,100,000  | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 12,600,000  | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 12,600,000  | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 11,200,000  | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 1,700,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 4,000,000   | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 3,000,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 3,000,000   | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 6,900,000   | 0.00 Member   | Sell         |



| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 1,200,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 2,500,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 4,000,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 2,500,000   | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 1,700,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 4,600,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 15,100,000  | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 11,200,000  | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 122,000,000 | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 17,100,000  | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 800,000     | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 6,900,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 4,000,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 2,500,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 800,000     | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 15,100,000  | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 600,000     | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 1,200,000   | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 6,900,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 122,000,000 | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 800,000     | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 11,200,000  | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 12,600,000  | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 17,100,000  | 0.00 Member   | Buy          |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 4,600,000   | 0.00 Client   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 1,700,000   | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 1,200,000   | 0.00 Member   | Sell         |
| 14:54:51     | R186             | On 06/08/2020 |              | Bond Future | 1               | 600,000     | 0.00 Member   | Sell         |
| 14:54:52     | R186             | On 06/08/2020 |              | Bond Future | 1               | 500,000     | 0.00 Member   | Sell         |
| 14:54:52     | R186             | On 06/08/2020 |              | Bond Future | 1               | 400,000     | 0.00 Member   | Sell         |
| 14:54:52     | R186             | On 06/08/2020 |              | Bond Future | 1               | 400,000     | 0.00 Client   | Sell         |
| 14:54:52     | R186             | On 06/08/2020 |              | Bond Future | 1               | 500,000     | 0.00 Member   | Buy          |
| 14:54:52     | R186             | On 06/08/2020 |              | Bond Future | 1               | 400,000     | 0.00 Member   | Buy          |
| 14:54:52     | R186             | On 06/08/2020 |              | Bond Future | 1               | 100,000     | 0.00 Client   | Sell         |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 14:54:52                          | R186             | On 06/08/2020 |        |              | Bond Future | 1               | 500,000            | 0.00 Client   | Sell         |
| 14:54:52                          | R186             | On 06/08/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>52</b>       | <b>817,200,000</b> | <b>0.00</b>   |              |
| 11:47:35                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 50,400,000         | 0.00 Member   | Buy          |
| 11:47:35                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 9,400,000          | 0.00 Member   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 33,700,000         | 0.00 Client   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 3,100,000          | 0.00 Member   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 33,700,000         | 0.00 Member   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 2,700,000          | 0.00 Client   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 2,700,000          | 0.00 Member   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Member   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 9,400,000          | 0.00 Member   | Buy          |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 9,400,000          | 0.00 Client   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Member   | Buy          |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 3,100,000          | 0.00 Member   | Buy          |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 3,100,000          | 0.00 Client   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Sell         |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 33,700,000         | 0.00 Member   | Buy          |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 2,700,000          | 0.00 Member   | Buy          |
| 11:52:32                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Client   | Sell         |
| 16:59:28                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 7,300,000          | 0.00 Member   | Buy          |
| 16:59:28                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 2,200,000          | 0.00 Member   | Sell         |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Client   | Sell         |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 3,300,000          | 0.00 Member   | Buy          |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 2,200,000          | 0.00 Client   | Sell         |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Sell         |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 3,300,000          | 0.00 Member   | Sell         |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 3,300,000          | 0.00 Client   | Sell         |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 2,200,000          | 0.00 Member   | Buy          |
| 17:27:43                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000          | 0.00 Member   | Buy          |
| 17:33:16                          | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 5,400,000          | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 17:33:16                           | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 5,700,000          | 0.00 Member   | Buy          |
| 17:51:43                           | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Buy          |
| 17:51:43                           | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Sell         |
| 17:51:43                           | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 5,400,000          | 0.00 Client   | Sell         |
| 17:51:43                           | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 5,400,000          | 0.00 Member   | Buy          |
| 17:51:43                           | R2023            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Client   | Sell         |
| <b>Total for R2023 Bond Future</b> |                  |               |        |              |             | <b>36</b>       | <b>253,600,000</b> | <b>0.00</b>   |              |
| 9:04:52                            | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 8,900,000          | 0.00 Member   | Sell         |
| 9:04:52                            | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 8,900,000          | 0.00 Member   | Buy          |
| 10:55:21                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 8,900,000          | 0.00 Client   | Sell         |
| 10:55:21                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 8,900,000          | 0.00 Member   | Buy          |
| 17:26:24                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 17:26:24                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 80,400,000         | 0.00 Member   | Buy          |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,400,000          | 0.00 Client   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Client   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000            | 0.00 Client   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 2,500,000          | 0.00 Client   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 31,800,000         | 0.00 Client   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Client   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Sell         |
| 17:39:15                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 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 |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 31,800,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 31,800,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 2,300,000  | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,600,000  | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,600,000  | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 2,500,000  | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000    | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 4,200,000  | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000    | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000    | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000    | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000    | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000  | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 4,800,000  | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 6,100,000  | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 4,800,000  | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000    | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000    | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000  | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 2,300,000  | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000  | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000  | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 4,400,000  | 0.00 Member   | Sell         |

| Matched Time | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal   | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 4,200,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 2,500,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 6,100,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,500,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 4,400,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 4,200,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 6,100,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 4,800,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 2,300,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,800,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 500,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 600,000   | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 600,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 700,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 600,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 800,000   | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 500,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 600,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 700,000   | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 300,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 300,000   | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,400,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,200,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,200,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,500,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,400,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,400,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,800,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,600,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,100,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 900,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 900,000   | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 800,000   | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,200,000 | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |              | Bond Future | 1               | 1,200,000 | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal   | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 4,400,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000   | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,200,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,200,000 | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,100,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,400,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,400,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 1,500,000 | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 400,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Member   | Buy          |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Client   | Sell         |
| 17:39:15     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Client   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Member   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Sell         |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000   | 0.00 Member   | Buy          |
| 17:39:16     | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Sell         |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:39:16                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Sell         |
| 17:39:16                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 17:39:16                           | R2030            | On 06/08/2020 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Sell         |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>134</b>      | <b>357,200,000</b>   | <b>0.00</b>   |              |
| 16:20:01                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Buy          |
| 16:20:01                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Sell         |
| 16:42:06                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Sell         |
| 16:42:06                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 151,400,000          | 0.00 Member   | Buy          |
| 16:42:06                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Buy          |
| 16:42:06                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 54,200,000           | 0.00 Member   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Member   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 36,600,000           | 0.00 Member   | Buy          |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 36,600,000           | 0.00 Member   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 36,600,000           | 0.00 Client   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 28,600,000           | 0.00 Member   | Buy          |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Client   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Client   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 28,600,000           | 0.00 Client   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 28,600,000           | 0.00 Member   | Sell         |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 28,000,000           | 0.00 Member   | Buy          |
| 17:04:46                           | R2032            | On 06/08/2020 |        |              | Bond Future | 1               | 4,000,000            | 0.00 Member   | Buy          |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>18</b>       | <b>1,079,200,000</b> | <b>0.00</b>   |              |
| 12:38:54                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 70,000,000           | 0.00 Member   | Sell         |
| 12:38:54                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 70,000,000           | 0.00 Member   | Buy          |
| 13:18:58                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 70,000,000           | 0.00 Member   | Buy          |
| 13:18:58                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 70,000,000           | 0.00 Client   | Sell         |
| 14:11:28                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 300,300,000          | 0.00 Member   | Sell         |
| 14:11:28                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Buy          |
| 14:57:35                           | R2035            | On 06/08/2020 |        |              | 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 |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 4,100,000   | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 20,500,000  | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 165,000,000 | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 5,400,000   | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 16,700,000  | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 15,100,000  | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 15,100,000  | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 9,300,000   | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 23,200,000  | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 4,100,000   | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 15,100,000  | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 7,100,000   | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 6,200,000   | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 5,400,000   | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 165,000,000 | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 23,200,000  | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 23,200,000  | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 16,700,000  | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 17,100,000  | 0.00 Member   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 7,100,000   | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 165,000,000 | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 17,100,000  | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 20,500,000  | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 9,300,000   | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 6,200,000   | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 17,100,000  | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 9,300,000   | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 7,100,000   | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 16,700,000  | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 20,500,000  | 0.00 Member   | Sell         |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 6,200,000   | 0.00 Client   | Buy          |
| 14:57:35     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 4,100,000   | 0.00 Client   | Buy          |
| 14:57:36     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000     | 0.00 Client   | Buy          |
| 14:57:36     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 2,300,000   | 0.00 Client   | Buy          |
| 14:57:36     | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 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 |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Client   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 1,600,000            | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 3,400,000            | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 2,300,000            | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 2,300,000            | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 1,600,000            | 0.00 Client   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 1,600,000            | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 3,400,000            | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Client   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 3,400,000            | 0.00 Client   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000              | 0.00 Client   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Member   | Buy          |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Sell         |
| 14:57:36                           | R2035            | On 06/08/2020 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Client   | Buy          |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>62</b>       | <b>1,481,200,000</b> | <b>0.00</b>   |              |
| 10:48:59                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 10:48:59                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Sell         |
| 10:53:36                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 10:53:36                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Sell         |
| 16:20:01                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 151,400,000          | 0.00 Member   | Sell         |
| 16:20:01                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 151,400,000          | 0.00 Member   | Buy          |
| 16:42:06                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Sell         |
| 16:42:06                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 151,400,000          | 0.00 Member   | Buy          |
| 16:42:06                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 52,100,000           | 0.00 Member   | Buy          |
| 16:42:06                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 151,400,000          | 0.00 Member   | Sell         |
| 16:56:51                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Buy          |
| 16:56:51                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 145,500,000          | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 3,800,000            | 0.00 Member   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 27,500,000           | 0.00 Member   | Sell         |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 27,500,000           | 0.00 Member   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 3,800,000            | 0.00 Member   | Sell         |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 35,200,000           | 0.00 Member   | Sell         |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 26,900,000           | 0.00 Member   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 35,200,000           | 0.00 Member   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 26,900,000           | 0.00 Client   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 26,900,000           | 0.00 Member   | Sell         |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 3,800,000            | 0.00 Client   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 27,500,000           | 0.00 Client   | Buy          |
| 17:03:10                           | R2037            | On 06/08/2020 |        |              | Bond Future | 1               | 35,200,000           | 0.00 Client   | Buy          |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>24</b>       | <b>1,398,400,000</b> | <b>0.00</b>   |              |
| 12:47:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 607,900,000          | 0.00 Member   | Sell         |
| 12:47:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 172,900,000          | 0.00 Member   | Sell         |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 19,500,000           | 0.00 Client   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Sell         |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 21,400,000           | 0.00 Client   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 42,000,000           | 0.00 Client   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 6,500,000            | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 19,500,000           | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 15,800,000           | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 11,800,000           | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 27,900,000           | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 1,700,000            | 0.00 Client   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 1,700,000            | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 5,700,000            | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 2,400,000            | 0.00 Client   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 2,400,000            | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 188,800,000          | 0.00 Member   | Buy          |
| 14:46:34                           | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 172,900,000          | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000     | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 6,500,000   | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000     | 0.00 Member   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Member   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 19,500,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 24,200,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 21,400,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 27,900,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 188,800,000 | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 500,000     | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 172,900,000 | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 15,800,000  | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 1,900,000   | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 1,700,000   | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 63,900,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000     | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000     | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 5,700,000   | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 63,900,000  | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 5,700,000   | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 11,800,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 27,900,000  | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 24,200,000  | 0.00 Member   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 21,400,000  | 0.00 Member   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 63,900,000  | 0.00 Member   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 42,000,000  | 0.00 Member   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 11,800,000  | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000     | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 2,400,000   | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 188,800,000 | 0.00 Client   | Buy          |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 6,500,000   | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 15,800,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 42,000,000  | 0.00 Member   | Sell         |
| 14:46:34     | R2040            | On 06/08/2020 |        |              | Bond Future | 1               | 24,200,000  | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>55</b>       | <b>2,431,600,000</b> | <b>0.00</b>   |              |
| 10:48:59                           | R2044            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 10:48:59                           | R2044            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Sell         |
| 10:53:42                           | R2044            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 10:53:42                           | R2044            | On 06/08/2020 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Sell         |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>24,000,000</b>    | <b>0.00</b>   |              |
| 12:47:34                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 257,500,000          | 0.00 Member   | Buy          |
| 12:47:34                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Client   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Buy          |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 1,800,000            | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 33,700,000           | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 16,700,000           | 0.00 Client   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Client   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 33,700,000           | 0.00 Client   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 99,600,000           | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 33,700,000           | 0.00 Member   | Buy          |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 22,600,000           | 0.00 Member   | Buy          |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 22,600,000           | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 20,600,000           | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 6,800,000            | 0.00 Member   | Buy          |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 20,600,000           | 0.00 Member   | Buy          |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 22,600,000           | 0.00 Client   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Client   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 800,000              | 0.00 Member   | Buy          |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 6,800,000            | 0.00 Member   | Sell         |
| 14:50:49                           | R2048            | On 06/08/2020 |        |              | Bond Future | 1               | 25,500,000           | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 99,600,000           | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 600,000              | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 1,800,000            | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 1,800,000            | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 18,000,000           | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 25,500,000           | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 2,600,000            | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 25,500,000           | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 20,600,000           | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 18,000,000           | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 6,800,000            | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 600,000              | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 2,600,000            | 0.00 Member   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 18,000,000           | 0.00 Member   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 16,700,000           | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 16,700,000           | 0.00 Member   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 2,600,000            | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 200,000              | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 99,600,000           | 0.00 Client   | Sell         |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 14:50:49                               | R2048            | On 06/08/2020 |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Sell         |
| <b>Total for R2048 Bond Future</b>     |                  |               |              |             | <b>46</b>       | <b>1,030,000,000</b> | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |              |             | <b>431</b>      | <b>8,872,400,000</b> | <b>0.00</b>   |              |