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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 13/08/2020

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product      | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|--------------|-----------------|------------------|---------------|--------------|
| 12:15:14                           | ALBI             | On 05/11/2020 |        |              | Index Future | 1               | 40,000           | 0.00 Member   | Buy          |
| 12:15:14                           | ALBI             | On 05/11/2020 |        |              | Index Future | 1               | 40,000           | 0.00 Member   | Sell         |
| 12:22:09                           | ALBI             | On 05/11/2020 |        |              | Index Future | 1               | 40,000           | 0.00 Client   | Sell         |
| 12:22:09                           | ALBI             | On 05/11/2020 |        |              | Index Future | 1               | 40,000           | 0.00 Member   | Buy          |
| <b>Total for ALBI Index Future</b> |                  |               |        |              |              | <b>4</b>        | <b>160,000</b>   | <b>0.00</b>   |              |
| 12:51:39                           | I2029            | On 05/11/2020 |        |              | Bond Future  | 1               | 800,000          | 0.00 Member   | Sell         |
| 12:51:39                           | I2029            | On 05/11/2020 |        |              | Bond Future  | 1               | 800,000          | 0.00 Member   | Buy          |
| 13:11:42                           | I2029            | On 05/11/2020 |        |              | Bond Future  | 1               | 800,000          | 0.00 Member   | Buy          |
| 13:11:42                           | I2029            | On 05/11/2020 |        |              | Bond Future  | 1               | 800,000          | 0.00 Client   | Sell         |
| <b>Total for I2029 Bond Future</b> |                  |               |        |              |              | <b>4</b>        | <b>3,200,000</b> | <b>0.00</b>   |              |



| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 10:16:28     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 2,600,000   | 0.00 Member   | Sell         |
| 10:16:28     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 2,600,000   | 0.00 Client   | Buy          |
| 11:18:21     | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000   | 0.00 Member   | Sell         |
| 11:18:21     | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000   | 0.00 Member   | Buy          |
| 11:36:40     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 226,100,000 | 0.00 Member   | Sell         |
| 11:36:40     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000     | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000   | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 2,400,000   | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 60,400,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 60,400,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 60,400,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 35,900,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 16,900,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 13,000,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 35,900,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 7,300,000   | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 13,000,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 16,900,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 35,000,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 7,400,000   | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 6,900,000   | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 10,900,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 35,000,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 35,900,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000   | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000   | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 5,500,000   | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 6,900,000   | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 11,800,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 10,900,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 35,000,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 16,900,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 3,900,000   | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 11,800,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 7,400,000   | 0.00 Client   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 3,900,000  | 0.00 Client   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 2,400,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 5,500,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 13,000,000 | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 11,800,000 | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 10,900,000 | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 3,900,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 6,900,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 5,500,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 7,400,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 7,300,000  | 0.00 Member   | Sell         |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 7,300,000  | 0.00 Member   | Buy          |
| 11:48:41     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 2,400,000  | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000    | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000  | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 500,000    | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Client   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000  | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 500,000    | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,400,000  | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 500,000    | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,300,000  | 0.00 Member   | Buy          |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Member   | Sell         |
| 11:48:42     | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Member   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 11:48:42                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Buy          |
| 12:04:15                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000            | 0.00 Member   | Sell         |
| 12:04:15                          | R186             | On 04/02/2021 |        |              | Bond Future | 1               | 5,000,000            | 0.00 Client   | Buy          |
| 12:17:04                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 84,000,000           | 0.00 Member   | Sell         |
| 13:16:09                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 84,000,000           | 0.00 Client   | Buy          |
| 14:08:12                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Buy          |
| 14:08:12                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Sell         |
| 14:53:47                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Sell         |
| 14:53:47                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Buy          |
| 14:53:47                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Sell         |
| 14:53:47                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 700,000              | 0.00 Client   | Buy          |
| 14:53:47                          | R186             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000              | 0.00 Client   | Buy          |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>82</b>       | <b>1,101,600,000</b> | <b>0.00</b>   |              |
| 11:36:40                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 145,000,000          | 0.00 Member   | Buy          |
| 11:36:40                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000              | 0.00 Member   | Sell         |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 23,000,000           | 0.00 Member   | Sell         |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 22,400,000           | 0.00 Member   | Sell         |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 38,700,000           | 0.00 Member   | Buy          |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 22,400,000           | 0.00 Client   | Sell         |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 22,400,000           | 0.00 Member   | Buy          |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 38,700,000           | 0.00 Member   | Sell         |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 23,000,000           | 0.00 Member   | Buy          |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 23,000,000           | 0.00 Client   | Sell         |
| 11:52:11                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 38,700,000           | 0.00 Client   | Sell         |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 3,500,000            | 0.00 Client   | Sell         |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 4,700,000            | 0.00 Member   | Buy          |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 8,300,000            | 0.00 Member   | Buy          |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 10,900,000           | 0.00 Member   | Buy          |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000            | 0.00 Client   | Sell         |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Client   | Sell         |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 2,500,000            | 0.00 Client   | Sell         |
| 11:52:12                          | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal   | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------|---------------|--------------|
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 2,500,000 | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 7,600,000 | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000 | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 4,700,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 8,300,000 | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 8,300,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 7,600,000 | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 7,600,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 7,000,000 | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 4,700,000 | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 4,400,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 3,500,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 7,000,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 4,700,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 4,700,000 | 0.00 Member   | Buy          |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 2,500,000 | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000   | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000   | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 300,000   | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Client   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Sell         |
| 11:52:12     | R2023            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000   | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal            | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|--------------------|-------------|-----------|
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 200,000            | 0.00 Client | Sell      |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy       |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Sell      |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 7,000,000          | 0.00 Client | Sell      |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 10,900,000         | 0.00 Client | Sell      |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 3,500,000          | 0.00 Member | Buy       |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 4,700,000          | 0.00 Client | Sell      |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 10,900,000         | 0.00 Member | Sell      |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 4,400,000          | 0.00 Member | Buy       |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 600,000            | 0.00 Member | Buy       |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 300,000            | 0.00 Member | Buy       |
| 11:52:12                           | R2023            | On 05/11/2020 |        |           | Bond Future | 1            | 4,400,000          | 0.00 Client | Sell      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>67</b>    | <b>580,000,000</b> | <b>0.00</b> |           |
| 15:25:17                           | R2030            | On 05/11/2020 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Member | Buy       |
| 15:25:17                           | R2030            | On 05/11/2020 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Member | Sell      |
| 16:01:02                           | R2030            | On 05/11/2020 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Member | Sell      |
| 16:01:02                           | R2030            | On 05/11/2020 |        |           | Bond Future | 1            | 5,500,000          | 0.00 Client | Buy       |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>4</b>     | <b>22,000,000</b>  | <b>0.00</b> |           |
| 11:18:21                           | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 6,000,000          | 0.00 Member | Sell      |
| 11:18:21                           | R2032            | On 04/02/2021 |        |           | Bond Future | 1            | 6,000,000          | 0.00 Member | Buy       |
| 11:36:40                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 235,500,000        | 0.00 Member | Sell      |
| 11:36:40                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 200,000            | 0.00 Member | Buy       |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 6,400,000          | 0.00 Member | Buy       |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 83,100,000         | 0.00 Member | Buy       |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 7,100,000          | 0.00 Member | Sell      |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 15,400,000         | 0.00 Member | Sell      |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 45,600,000         | 0.00 Member | Sell      |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 45,600,000         | 0.00 Client | Buy       |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 14,100,000         | 0.00 Client | Buy       |
| 11:50:33                           | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 7,100,000          | 0.00 Client | Buy       |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|-----------|
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 23,400,000 | 0.00 Member | Sell      |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 23,400,000 | 0.00 Client | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 15,400,000 | 0.00 Client | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 14,100,000 | 0.00 Member | Sell      |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 16,900,000 | 0.00 Member | Sell      |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 16,900,000 | 0.00 Client | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 16,900,000 | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 15,400,000 | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 7,100,000  | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 14,100,000 | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 45,600,000 | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 23,400,000 | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 83,100,000 | 0.00 Member | Sell      |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 83,100,000 | 0.00 Client | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 9,000,000  | 0.00 Member | Sell      |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 9,000,000  | 0.00 Member | Buy       |
| 11:50:33     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 9,000,000  | 0.00 Client | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 800,000    | 0.00 Member | Sell      |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 800,000    | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 500,000    | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 2,000,000  | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,900,000  | 0.00 Member | Sell      |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 6,400,000  | 0.00 Member | Sell      |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,900,000  | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,200,000  | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 5,500,000  | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 2,400,000  | 0.00 Member | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 2,000,000  | 0.00 Member | Sell      |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 5,500,000  | 0.00 Member | Sell      |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,200,000  | 0.00 Member | Sell      |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,900,000  | 0.00 Client | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 500,000    | 0.00 Client | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 800,000    | 0.00 Client | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 1,200,000  | 0.00 Client | Buy       |
| 11:50:34     | R2032            | On 05/11/2020 |        |           | Bond Future | 1            | 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 |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000    | 0.00 Member   | Sell         |
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Sell         |
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 5,500,000  | 0.00 Client   | Buy          |
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 2,400,000  | 0.00 Member   | Sell         |
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 2,400,000  | 0.00 Client   | Buy          |
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 6,400,000  | 0.00 Client   | Buy          |
| 11:50:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 2,000,000  | 0.00 Client   | Buy          |
| 12:04:25     | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Member   | Sell         |
| 12:04:25     | R2032            | On 04/02/2021 |        |              | Bond Future | 1               | 6,000,000  | 0.00 Client   | Buy          |
| 13:58:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 44,700,000 | 0.00 Member   | Buy          |
| 13:58:34     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 48,000,000 | 0.00 Member   | Sell         |
| 14:52:06     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 3,300,000  | 0.00 Member   | Buy          |
| 14:52:06     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 44,700,000 | 0.00 Client   | Buy          |
| 14:52:06     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 3,300,000  | 0.00 Client   | Buy          |
| 14:52:06     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 44,700,000 | 0.00 Member   | Sell         |
| 14:52:06     | R2032            | On 05/11/2020 |        |              | Bond Future | 1               | 3,300,000  | 0.00 Member   | Sell         |

**Total for R2032 Bond Future**

**63                    1,158,000,000                    0.00**

|          |       |               |       |     |             |   |            |             |      |
|----------|-------|---------------|-------|-----|-------------|---|------------|-------------|------|
| 10:48:09 | R2035 | On 05/11/2020 |       |     | Bond Future | 1 | 700,000    | 0.00 Member | Sell |
| 10:48:09 | R2035 | On 05/11/2020 |       |     | Bond Future | 1 | 700,000    | 0.00 Member | Buy  |
| 11:10:37 | R2035 | On 05/11/2020 |       |     | Bond Future | 1 | 700,000    | 0.00 Member | Sell |
| 12:01:46 | R2035 | On 05/11/2020 |       |     | Bond Future | 1 | 700,000    | 0.00 Client | Buy  |
| 16:45:39 | R2035 | On 04/02/2021 | 10.14 | Put | Bond Future | 1 | 55,700,000 | 0.00 Client | Buy  |
| 16:45:39 | R2035 | On 04/02/2021 | 10.14 | Put | Bond Future | 1 | 55,700,000 | 0.00 Client | Sell |

**Total for R2035 Bond Future**

**6                    114,200,000                    0.00**

|          |       |               |  |  |             |   |            |             |      |
|----------|-------|---------------|--|--|-------------|---|------------|-------------|------|
| 10:56:32 | R2037 | On 05/11/2020 |  |  | Bond Future | 1 | 700,000    | 0.00 Member | Sell |
| 10:56:32 | R2037 | On 05/11/2020 |  |  | Bond Future | 1 | 700,000    | 0.00 Member | Buy  |
| 11:10:51 | R2037 | On 05/11/2020 |  |  | Bond Future | 1 | 700,000    | 0.00 Member | Sell |
| 12:04:43 | R2037 | On 05/11/2020 |  |  | Bond Future | 1 | 700,000    | 0.00 Client | Buy  |
| 16:29:26 | R2037 | On 05/11/2020 |  |  | Bond Future | 1 | 91,800,000 | 0.00 Member | Buy  |
| 16:29:26 | R2037 | On 05/11/2020 |  |  | Bond Future | 1 | 3,000,000  | 0.00 Member | Sell |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 17:11:56                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 34,300,000         | 0.00 Client   | Sell         |
| 17:11:56                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 34,300,000         | 0.00 Member   | Buy          |
| 17:11:56                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 34,300,000         | 0.00 Member   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 7,200,000          | 0.00 Member   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Buy          |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Client   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Client   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 46,600,000         | 0.00 Member   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Buy          |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 7,200,000          | 0.00 Client   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 46,600,000         | 0.00 Client   | Sell         |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 7,200,000          | 0.00 Member   | Buy          |
| 17:11:57                           | R2037            | On 05/11/2020 |        |              | Bond Future | 1               | 46,600,000         | 0.00 Member   | Buy          |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>20</b>       | <b>370,000,000</b> | <b>0.00</b>   |              |
| 10:56:32                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 10:56:32                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Buy          |
| 11:11:40                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 12:05:07                           | R2040            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Client   | Buy          |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>2,800,000</b>   | <b>0.00</b>   |              |
| 10:56:32                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 10:56:32                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Buy          |
| 11:11:53                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 12:05:33                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 700,000            | 0.00 Client   | Buy          |
| 13:58:34                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 79,100,000         | 0.00 Member   | Buy          |
| 13:58:34                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 79,100,000         | 0.00 Member   | Sell         |
| 14:52:46                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 79,100,000         | 0.00 Member   | Sell         |
| 14:52:46                           | R2044            | On 05/11/2020 |        |              | Bond Future | 1               | 79,100,000         | 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 R2044 Bond Future</b> |                  |               |        |              |             | <b>8</b>        | <b>319,200,000</b> | <b>0.00</b>   |              |
| 16:29:26                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 75,500,000         | 0.00 Member   | Buy          |
| 16:29:26                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000            | 0.00 Member   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 52,500,000         | 0.00 Member   | Buy          |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 52,500,000         | 0.00 Member   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 2,300,000          | 0.00 Member   | Buy          |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 52,500,000         | 0.00 Client   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Client   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 2,300,000          | 0.00 Member   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Member   | Buy          |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 900,000            | 0.00 Member   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 2,300,000          | 0.00 Client   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000            | 0.00 Client   | Sell         |
| 16:50:34                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Buy          |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 14,400,000         | 0.00 Client   | Sell         |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 4,300,000          | 0.00 Member   | Buy          |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000            | 0.00 Client   | Sell         |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 14,400,000         | 0.00 Member   | Buy          |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 4,300,000          | 0.00 Client   | Sell         |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 600,000            | 0.00 Member   | Buy          |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 14,400,000         | 0.00 Member   | Sell         |
| 16:50:35                           | R2048            | On 05/11/2020 |        |              | Bond Future | 1               | 4,300,000          | 0.00 Member   | Sell         |
| <b>Total for R2048 Bond Future</b> |                  |               |        |              |             | <b>22</b>       | <b>302,000,000</b> | <b>0.00</b>   |              |
| 10:48:09                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Buy          |
| 10:48:09                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Sell         |
| 17:19:28                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000          | 0.00 Member   | Buy          |
| 17:19:28                           | R209             | On 05/11/2020 |        |              | Bond Future | 1               | 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 |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|------------------|---------------|--------------|
| <b>Total for R209 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>6,400,000</b> | <b>0.00</b>   |              |
| 10:56:32                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000        | 0.00 Member   | Buy          |
| 10:56:32                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000        | 0.00 Member   | Sell         |
| 11:12:38                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000        | 0.00 Member   | Buy          |
| 11:36:40                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 157,000,000      | 0.00 Member   | Buy          |
| 11:36:40                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000          | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000          | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000          | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000        | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 800,000          | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 600,000          | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 24,900,000       | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 24,900,000       | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 11,800,000       | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 9,000,000        | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 24,900,000       | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 24,300,000       | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,700,000        | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000        | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,700,000        | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 8,200,000        | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 8,200,000        | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000          | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 5,100,000        | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,800,000        | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 9,000,000        | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 8,200,000        | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 7,600,000        | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 11,800,000       | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 5,100,000        | 0.00 Client   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 5,100,000        | 0.00 Member   | Sell         |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 5,100,000        | 0.00 Member   | Buy          |
| 11:55:22                          | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000        | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 2,700,000  | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000  | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 900,000    | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,700,000  | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Member   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 800,000    | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,800,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 7,600,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 24,300,000 | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 300,000    | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,000,000  | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,100,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 2,700,000  | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000    | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 2,700,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 24,300,000 | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 7,600,000  | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000    | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 800,000    | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 600,000    | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 5,100,000  | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 5,100,000  | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 41,900,000 | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 200,000    | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 600,000    | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 900,000    | 0.00 Member   | Buy          |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,800,000  | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 41,900,000 | 0.00 Client   | Sell         |
| 11:55:22     | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 3,800,000  | 0.00 Client   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 11:55:22                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 11,800,000           | 0.00 Member   | Sell         |
| 11:55:22                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 9,000,000            | 0.00 Member   | Buy          |
| 11:55:22                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 41,900,000           | 0.00 Member   | Sell         |
| 12:06:14                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 1,600,000            | 0.00 Client   | Sell         |
| 16:29:26                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 131,900,000          | 0.00 Member   | Buy          |
| 16:29:26                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,200,000            | 0.00 Member   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 44,200,000           | 0.00 Member   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 2,700,000            | 0.00 Client   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 2,700,000            | 0.00 Member   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 80,800,000           | 0.00 Member   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,200,000            | 0.00 Member   | Buy          |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 80,800,000           | 0.00 Client   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 4,200,000            | 0.00 Client   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 2,700,000            | 0.00 Member   | Buy          |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 80,800,000           | 0.00 Member   | Buy          |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 44,200,000           | 0.00 Client   | Sell         |
| 16:54:07                               | R214             | On 05/11/2020 |        |              | Bond Future | 1               | 44,200,000           | 0.00 Member   | Buy          |
| <b>Total for R214 Bond Future</b>      |                  |               |        |              |             | <b>84</b>       | <b>1,162,000,000</b> | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>372</b>      | <b>5,141,560,000</b> | <b>0.00</b>   |              |