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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 27/07/2021

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product      | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|--------------|-----------------|------------------|---------------|--------------|
| 10:51:34                           | ALBI             | On 04/11/2021 |              | Index Future | 1               | 460,000          | 0.00 Member   | Sell         |
| 10:51:34                           | ALBI             | On 05/08/2021 |              | Index Future | 1               | 460,000          | 0.00 Member   | Buy          |
| 10:51:34                           | ALBI             | On 05/08/2021 |              | Index Future | 1               | 460,000          | 0.00 Client   | Sell         |
| 10:51:34                           | ALBI             | On 04/11/2021 |              | Index Future | 1               | 460,000          | 0.00 Client   | Buy          |
| <b>Total for ALBI Index Future</b> |                  |               |              |              | <b>4</b>        | <b>1,840,000</b> | <b>0.00</b>   |              |
| 11:41:42                           | GOVI             | On 05/08/2021 |              | GOVI         | 1               | 100,000          | 0.00 Member   | Buy          |
| 11:41:42                           | GOVI             | On 04/11/2021 |              | GOVI         | 1               | 100,000          | 0.00 Member   | Sell         |
| 11:41:42                           | GOVI             | On 04/11/2021 |              | GOVI         | 1               | 100,000          | 0.00 Member   | Buy          |
| 11:41:42                           | GOVI             | On 05/08/2021 |              | GOVI         | 1               | 100,000          | 0.00 Member   | Sell         |
| 16:09:13                           | GOVI             | On 04/11/2021 |              | GOVI         | 1               | 360,000          | 0.00 Member   | Sell         |
| 16:09:13                           | GOVI             | On 05/08/2021 |              | GOVI         | 1               | 360,000          | 0.00 Member   | Buy          |
| 16:09:13                           | GOVI             | On 05/08/2021 |              | GOVI         | 1               | 300,000          | 0.00 Member   | Sell         |



| Matched Time               | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal          | Trade<br>Type | Buy/<br>Sell |
|----------------------------|------------------|---------------|--------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 16:09:13                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 300,000          | 0.00 Member   | Buy          |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Member   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Client   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Member   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Member   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 300,000          | 0.00 Member   | Buy          |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 300,000          | 0.00 Client   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Member   | Buy          |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Client   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Client   | Sell         |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Member   | Buy          |
| 16:19:25                   | GOVI             | On 05/08/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Member   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Member   | Sell         |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Client   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Member   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Member   | Sell         |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Client   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Member   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 300,000          | 0.00 Member   | Sell         |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 300,000          | 0.00 Client   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Member   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Client   | Buy          |
| 16:45:36                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Member   | Sell         |
| 17:54:42                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Client   | Sell         |
| 17:54:42                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 30,000           | 0.00 Client   | Buy          |
| 17:54:42                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Client   | Sell         |
| 17:54:42                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Client   | Buy          |
| 17:54:42                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 20,000           | 0.00 Client   | Buy          |
| 17:54:42                   | GOVI             | On 04/11/2021 |        |              | GOVI        | 1               | 10,000           | 0.00 Client   | Sell         |
| <b>Total for GOVI GOVI</b> |                  |               |        |              |             | <b>36</b>       | <b>3,400,000</b> | <b>0.00</b>   |              |
| 15:53:15                   | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000        | 0.00 Member   | Sell         |
| 15:53:15                   | I2025            | On 04/08/2022 |        |              | Bond Future | 1               | 5,000,000        | 0.00 Member   | Buy          |
| 15:53:15                   | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000        | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:53:15                           | I2025            | On 04/08/2022 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 16:13:16                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Buy          |
| 16:13:16                           | I2025            | On 04/11/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 16:17:28                           | I2025            | On 04/11/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Buy          |
| 16:17:28                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 16:18:03                           | I2025            | On 04/08/2022 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 16:18:03                           | I2025            | On 04/08/2022 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Client   | Buy          |
| 16:18:56                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Client   | Sell         |
| 16:18:56                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Buy          |
| 16:25:56                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Buy          |
| 16:25:56                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Client   | Sell         |
| 16:27:22                           | I2025            | On 04/11/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Member   | Sell         |
| 16:27:22                           | I2025            | On 04/11/2021 |        |              | Bond Future | 1               | 5,000,000          | 0.00 Client   | Buy          |
| 17:34:30                           | I2025            | On 04/11/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Client   | Sell         |
| 17:34:30                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Client   | Sell         |
| 17:34:30                           | I2025            | On 05/08/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Client   | Buy          |
| 17:34:30                           | I2025            | On 04/11/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Client   | Buy          |
| <b>Total for I2025 Bond Future</b> |                  |               |        |              |             | <b>20</b>       | <b>200,000,000</b> | <b>0.00</b>   |              |
| 16:13:16                           | I2029            | On 04/11/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Buy          |
| 16:13:16                           | I2029            | On 05/08/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Sell         |
| 16:19:24                           | I2029            | On 05/08/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Buy          |
| 16:19:24                           | I2029            | On 04/11/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Sell         |
| 16:34:40                           | I2029            | On 05/08/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Sell         |
| 16:34:40                           | I2029            | On 05/08/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Client   | Buy          |
| 16:35:22                           | I2029            | On 04/11/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Buy          |
| 16:35:22                           | I2029            | On 04/11/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Client   | Sell         |
| 17:44:32                           | I2029            | On 05/08/2021 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Client   | Buy          |
| 17:44:32                           | I2029            | On 05/08/2021 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Client   | Sell         |
| 17:44:32                           | I2029            | On 04/11/2021 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Client   | Sell         |
| 17:44:32                           | I2029            | On 04/11/2021 |        |              | Bond Future | 1               | 20,000,000         | 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 I2029 Bond Future</b> |                  |               |        |              |             | <b>12</b>       | <b>168,000,000</b> | <b>0.00</b>   |              |
| 15:53:15                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 15:53:15                           | I2033            | On 04/08/2022 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 15:53:15                           | I2033            | On 04/08/2022 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 15:53:15                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 16:13:16                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Buy          |
| 16:13:16                           | I2033            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Sell         |
| 16:14:51                           | I2033            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Buy          |
| 16:14:51                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Sell         |
| 16:29:14                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Buy          |
| 16:29:14                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Client   | Sell         |
| 16:29:24                           | I2033            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Member   | Sell         |
| 16:29:24                           | I2033            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000          | 0.00 Client   | Buy          |
| 16:51:32                           | I2033            | On 04/08/2022 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 16:51:32                           | I2033            | On 04/08/2022 |        |              | Bond Future | 1               | 400,000            | 0.00 Client   | Sell         |
| 16:52:43                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Client   | Buy          |
| 16:52:43                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 16:57:20                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 13,000,000         | 0.00 Member   | Buy          |
| 16:57:20                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 13,000,000         | 0.00 Member   | Sell         |
| 17:04:41                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 17:04:41                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 17:40:19                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 22,000,000         | 0.00 Client   | Sell         |
| 17:40:19                           | I2033            | On 05/08/2021 |        |              | Bond Future | 1               | 22,000,000         | 0.00 Client   | Buy          |
| 17:40:19                           | I2033            | On 04/11/2021 |        |              | Bond Future | 1               | 22,000,000         | 0.00 Client   | Sell         |
| 17:40:19                           | I2033            | On 04/11/2021 |        |              | Bond Future | 1               | 22,000,000         | 0.00 Client   | Buy          |
| <b>Total for I2033 Bond Future</b> |                  |               |        |              |             | <b>24</b>       | <b>142,000,000</b> | <b>0.00</b>   |              |
| 16:28:49                           | I2046            | On 05/08/2021 |        |              | Bond Future | 1               | 236,000,000        | 0.00 Member   | Buy          |
| 16:28:49                           | I2046            | On 04/11/2021 |        |              | Bond Future | 1               | 236,000,000        | 0.00 Member   | Sell         |
| 16:34:50                           | I2046            | On 05/08/2021 |        |              | Bond Future | 1               | 61,300,000         | 0.00 Member   | Buy          |
| 16:34:50                           | I2046            | On 05/08/2021 |        |              | Bond Future | 1               | 61,300,000         | 0.00 Client   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|----------|
| 16:34:50     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 20,700,000  | 0.00 Member | Buy      |
| 16:34:50     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 20,700,000  | 0.00 Client | Sell     |
| 16:34:50     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 123,900,000 | 0.00 Member | Buy      |
| 16:34:50     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 123,900,000 | 0.00 Client | Sell     |
| 16:34:51     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 30,100,000  | 0.00 Member | Buy      |
| 16:34:51     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 30,100,000  | 0.00 Client | Sell     |
| 16:37:52     | I2046            | On 05/08/2021 |        |           | Bond Future | 1            | 236,000,000 | 0.00 Member | Sell     |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 236,000,000 | 0.00 Member | Buy      |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 123,900,000 | 0.00 Member | Sell     |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 20,700,000  | 0.00 Member | Sell     |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 20,700,000  | 0.00 Client | Buy      |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 61,300,000  | 0.00 Member | Sell     |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 123,900,000 | 0.00 Client | Buy      |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 61,300,000  | 0.00 Client | Buy      |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 30,100,000  | 0.00 Member | Sell     |
| 16:37:52     | I2046            | On 04/11/2021 |        |           | Bond Future | 1            | 30,100,000  | 0.00 Client | Buy      |

**Total for I2046 Bond Future**

**20                    1,888,000,000                    0.00**

|          |      |               |  |  |              |   |         |             |      |
|----------|------|---------------|--|--|--------------|---|---------|-------------|------|
| 12:52:29 | IGOV | On 04/11/2021 |  |  | Index Future | 1 | 810,000 | 0.00 Member | Sell |
| 12:52:29 | IGOV | On 05/08/2021 |  |  | Index Future | 1 | 810,000 | 0.00 Member | Buy  |
| 13:50:39 | IGOV | On 05/08/2021 |  |  | Index Future | 1 | 810,000 | 0.00 Client | Sell |
| 13:51:42 | IGOV | On 04/11/2021 |  |  | Index Future | 1 | 810,000 | 0.00 Client | Buy  |
| 15:43:59 | IGOV | On 04/11/2021 |  |  | Index Future | 1 | 20,000  | 0.00 Member | Sell |
| 15:43:59 | IGOV | On 05/08/2021 |  |  | Index Future | 1 | 20,000  | 0.00 Member | Buy  |
| 15:43:59 | IGOV | On 05/08/2021 |  |  | Index Future | 1 | 20,000  | 0.00 Client | Sell |
| 15:43:59 | IGOV | On 04/11/2021 |  |  | Index Future | 1 | 20,000  | 0.00 Client | Buy  |

**Total for IGOV Index Future**

**8                    3,320,000                    0.00**

|          |      |               |  |  |             |   |            |             |      |
|----------|------|---------------|--|--|-------------|---|------------|-------------|------|
| 10:28:03 | R186 | On 04/11/2021 |  |  | Bond Future | 1 | 27,000,000 | 0.00 Client | Sell |
| 10:28:03 | R186 | On 05/08/2021 |  |  | Bond Future | 1 | 27,000,000 | 0.00 Client | Buy  |
| 10:28:03 | R186 | On 05/08/2021 |  |  | Bond Future | 1 | 27,000,000 | 0.00 Member | Sell |
| 10:28:03 | R186 | On 04/11/2021 |  |  | Bond Future | 1 | 27,000,000 | 0.00 Member | Buy  |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 10:28:04     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 500,000,000 | 0.00 Member | Buy       |
| 10:28:04     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 225,000,000 | 0.00 Member | Buy       |
| 10:28:04     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Member | Sell      |
| 10:28:04     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Member | Buy       |
| 10:28:04     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Member | Sell      |
| 10:28:04     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 225,000,000 | 0.00 Member | Sell      |
| 10:28:04     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 500,000,000 | 0.00 Member | Sell      |
| 10:28:04     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Member | Buy       |
| 10:42:27     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Client | Buy       |
| 10:42:27     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Member | Sell      |
| 10:42:42     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Member | Buy       |
| 10:42:42     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 327,000,000 | 0.00 Client | Sell      |
| 12:23:56     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 7,200,000   | 0.00 Member | Sell      |
| 12:32:32     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 7,200,000   | 0.00 Client | Buy       |
| 13:11:35     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 225,000,000 | 0.00 Member | Sell      |
| 13:11:35     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 225,000,000 | 0.00 Client | Buy       |
| 13:12:07     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 500,000,000 | 0.00 Member | Sell      |
| 13:12:07     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 500,000,000 | 0.00 Client | Buy       |
| 13:56:07     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Member | Buy       |
| 13:56:07     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Member | Sell      |
| 13:56:07     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Member | Buy       |
| 13:56:07     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Member | Sell      |
| 14:20:18     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Member | Buy       |
| 14:20:18     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Member | Sell      |
| 14:20:18     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Member | Buy       |
| 14:20:18     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Member | Sell      |
| 14:32:58     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 50,000,000  | 0.00 Member | Buy       |
| 14:32:58     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 50,000,000  | 0.00 Client | Sell      |
| 14:44:29     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Member | Sell      |
| 14:44:29     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Client | Buy       |
| 14:44:55     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Client | Sell      |
| 14:44:55     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 395,000,000 | 0.00 Member | Buy       |
| 14:53:02     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Member | Sell      |
| 14:53:02     | R186             | On 05/08/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Client | Buy       |
| 14:53:12     | R186             | On 04/11/2021 |        |           | Bond Future | 1            | 650,000,000 | 0.00 Member | Buy       |





| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 17:08:24                           | R2023            | On 04/11/2021 |        |           | Bond Future | 1            | 1,900,000            | 0.00 Client | Sell      |
| <b>Total for R2023 Bond Future</b> |                  |               |        |           |             | <b>14</b>    | <b>1,095,000,000</b> | <b>0.00</b> |           |
| 9:01:38                            | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 13,600,000           | 0.00 Member | Sell      |
| 9:01:38                            | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 13,600,000           | 0.00 Member | Buy       |
| 9:11:58                            | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 13,600,000           | 0.00 Member | Sell      |
| 9:11:58                            | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 13,600,000           | 0.00 Member | Buy       |
| 9:49:34                            | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 13,600,000           | 0.00 Member | Buy       |
| 9:49:34                            | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 13,600,000           | 0.00 Member | Sell      |
| 10:28:03                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 7,500,000            | 0.00 Client | Buy       |
| 10:28:03                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 7,500,000            | 0.00 Client | Sell      |
| 10:28:03                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 7,500,000            | 0.00 Member | Buy       |
| 10:28:03                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 7,500,000            | 0.00 Member | Sell      |
| 13:05:44                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Sell      |
| 13:05:44                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Buy       |
| 14:22:42                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Member | Sell      |
| 14:22:42                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Member | Buy       |
| 14:22:42                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Member | Sell      |
| 14:22:42                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Member | Buy       |
| 14:32:58                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 15,000,000           | 0.00 Member | Buy       |
| 14:32:58                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 15,000,000           | 0.00 Client | Sell      |
| 14:45:13                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Member | Sell      |
| 14:45:13                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Client | Buy       |
| 14:45:24                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Member | Buy       |
| 14:45:24                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 305,000,000          | 0.00 Client | Sell      |
| 15:22:04                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Sell      |
| 15:22:04                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Buy       |
| 15:32:29                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 4,000,000            | 0.00 Member | Buy       |
| 15:32:29                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 4,000,000            | 0.00 Member | Sell      |
| 15:36:07                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Buy       |
| 15:36:07                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Sell      |
| 15:46:54                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000              | 0.00 Member | Buy       |
| 15:46:54                           | R2030            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000              | 0.00 Member | Sell      |
| 16:03:29                           | R2030            | On 04/11/2021 |        |           | Bond Future | 1            | 4,500,000            | 0.00 Member | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:03:29                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Member   | Buy          |
| 16:05:45                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Client   | Sell         |
| 16:05:45                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Client   | Buy          |
| 16:10:24                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Member   | Buy          |
| 16:10:24                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Member   | Sell         |
| 16:13:16                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Sell         |
| 16:13:16                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Buy          |
| 16:19:15                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:19:44                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 11,500,000           | 0.00 Client   | Sell         |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 11,500,000           | 0.00 Member   | Sell         |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Buy          |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Client   | Sell         |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 11,500,000           | 0.00 Member   | Buy          |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Sell         |
| 16:20:44                           | R2030            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Sell         |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Sell         |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Client   | Buy          |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Buy          |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 11,500,000           | 0.00 Client   | Buy          |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 11,500,000           | 0.00 Member   | Sell         |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 11,500,000           | 0.00 Member   | Buy          |
| 16:22:05                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Buy          |
| 17:07:40                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Member   | Sell         |
| 17:07:40                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Client   | Buy          |
| 17:08:34                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Member   | Sell         |
| 17:08:34                           | R2030            | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000            | 0.00 Client   | Buy          |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>60</b>       | <b>2,747,200,000</b> | <b>0.00</b>   |              |
| 9:01:39                            | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 32,600,000           | 0.00 Member   | Buy          |
| 9:01:39                            | R2032            | On 05/08/2021 |        |              | Bond Future | 1               | 32,600,000           | 0.00 Member   | Sell         |
| 9:11:58                            | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 32,600,000           | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 9:11:58      | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 32,600,000  | 0.00 Member | Buy       |
| 9:49:34      | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 32,600,000  | 0.00 Member | Buy       |
| 9:49:34      | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 32,600,000  | 0.00 Member | Sell      |
| 14:22:42     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 290,000,000 | 0.00 Member | Sell      |
| 14:22:42     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 290,000,000 | 0.00 Member | Buy       |
| 14:22:42     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 290,000,000 | 0.00 Client | Sell      |
| 14:22:42     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 290,000,000 | 0.00 Client | Buy       |
| 14:32:58     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 25,000,000  | 0.00 Member | Buy       |
| 14:32:58     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 25,000,000  | 0.00 Client | Sell      |
| 16:33:44     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 400,000     | 0.00 Member | Sell      |
| 16:34:17     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Client | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Member | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 4,300,000   | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 400,000     | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 4,300,000   | 0.00 Member | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000     | 0.00 Member | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 23,700,000  | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 23,700,000  | 0.00 Member | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 400,000     | 0.00 Client | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 23,700,000  | 0.00 Client | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 4,300,000   | 0.00 Client | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Client | Sell      |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000     | 0.00 Member | Buy       |
| 16:35:23     | R2032            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000     | 0.00 Client | Sell      |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 23,700,000  | 0.00 Member | Buy       |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Member | Sell      |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Client | Buy       |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 400,000     | 0.00 Member | Buy       |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Sell      |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 3,600,000   | 0.00 Member | Buy       |
| 16:36:23     | R2032            | On 04/11/2021 |        |           | Bond Future | 1            | 4,300,000   | 0.00 Member | Sell      |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 4,300,000            | 0.00 Member   | Buy          |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Sell         |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 400,000              | 0.00 Member   | Sell         |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 23,700,000           | 0.00 Client   | Buy          |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 4,300,000            | 0.00 Client   | Buy          |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Buy          |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 400,000              | 0.00 Client   | Buy          |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 23,700,000           | 0.00 Member   | Sell         |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 500,000              | 0.00 Client   | Buy          |
| 16:36:23                           | R2032            | On 04/11/2021 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Buy          |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>48</b>       | <b>1,601,200,000</b> | <b>0.00</b>   |              |
| 9:01:39                            | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 63,600,000           | 0.00 Member   | Sell         |
| 9:01:39                            | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 63,600,000           | 0.00 Member   | Buy          |
| 9:11:58                            | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 63,600,000           | 0.00 Member   | Buy          |
| 9:11:58                            | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 63,600,000           | 0.00 Member   | Sell         |
| 9:49:35                            | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 63,600,000           | 0.00 Member   | Buy          |
| 9:49:35                            | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 63,600,000           | 0.00 Member   | Sell         |
| 14:22:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Member   | Buy          |
| 14:22:42                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Member   | Sell         |
| 14:22:42                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Client   | Buy          |
| 14:22:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Client   | Sell         |
| 14:32:58                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 225,000,000          | 0.00 Member   | Buy          |
| 14:32:58                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 225,000,000          | 0.00 Client   | Sell         |
| 16:37:33                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:38:28                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 5,600,000            | 0.00 Client   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 49,300,000           | 0.00 Client   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Client   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 49,300,000           | 0.00 Member   | Buy          |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 49,300,000           | 0.00 Member   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 4,900,000            | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 4,900,000            | 0.00 Client   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 4,900,000            | 0.00 Member   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 5,600,000            | 0.00 Member   | Buy          |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 5,600,000            | 0.00 Member   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Buy          |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Client   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Sell         |
| 16:39:46                           | R2035            | On 05/08/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 49,300,000           | 0.00 Member   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 4,900,000            | 0.00 Client   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 49,300,000           | 0.00 Client   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 4,900,000            | 0.00 Member   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 5,600,000            | 0.00 Member   | Sell         |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 5,600,000            | 0.00 Member   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 5,600,000            | 0.00 Client   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Client   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Client   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 3,000,000            | 0.00 Member   | Sell         |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Member   | Sell         |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 700,000              | 0.00 Client   | Buy          |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 49,300,000           | 0.00 Member   | Sell         |
| 16:40:42                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 4,900,000            | 0.00 Member   | Sell         |
| 17:24:09                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Sell         |
| 17:24:09                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Buy          |
| 17:37:34                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Client   | Buy          |
| 17:37:34                           | R2035            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000            | 0.00 Member   | Sell         |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>52</b>       | <b>1,377,200,000</b> | <b>0.00</b>   |              |
| 9:01:39                            | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 115,500,000          | 0.00 Member   | Sell         |
| 9:01:39                            | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 115,500,000          | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 9:11:58      | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 115,500,000 | 0.00 Member   | Buy          |
| 9:11:58      | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 115,500,000 | 0.00 Member   | Sell         |
| 9:49:35      | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 115,500,000 | 0.00 Member   | Sell         |
| 9:49:35      | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 115,500,000 | 0.00 Member   | Buy          |
| 12:23:56     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 21,200,000  | 0.00 Member   | Sell         |
| 12:37:19     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 6,400,000   | 0.00 Member   | Buy          |
| 12:39:04     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 6,400,000   | 0.00 Client   | Buy          |
| 12:39:04     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 14,800,000  | 0.00 Member   | Buy          |
| 12:39:04     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 14,800,000  | 0.00 Member   | Sell         |
| 12:39:04     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 14,800,000  | 0.00 Client   | Buy          |
| 12:39:04     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 6,400,000   | 0.00 Member   | Sell         |
| 16:27:28     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 2,500,000   | 0.00 Member   | Buy          |
| 16:28:49     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 581,200,000 | 0.00 Member   | Sell         |
| 16:28:49     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 581,200,000 | 0.00 Member   | Buy          |
| 16:37:51     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 581,200,000 | 0.00 Member   | Sell         |
| 16:37:51     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 581,200,000 | 0.00 Member   | Buy          |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 2,300,000   | 0.00 Member   | Sell         |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 2,300,000   | 0.00 Client   | Buy          |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 214,500,000 | 0.00 Member   | Sell         |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 214,500,000 | 0.00 Client   | Sell         |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 214,500,000 | 0.00 Member   | Buy          |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 225,800,000 | 0.00 Member   | Sell         |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 225,800,000 | 0.00 Client   | Buy          |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 214,500,000 | 0.00 Client   | Buy          |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Member   | Sell         |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Client   | Buy          |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 225,800,000 | 0.00 Member   | Buy          |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 225,800,000 | 0.00 Client   | Sell         |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 122,200,000 | 0.00 Client   | Buy          |
| 16:37:52     | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 122,200,000 | 0.00 Member   | Sell         |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 122,200,000 | 0.00 Client   | Sell         |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 122,200,000 | 0.00 Member   | Buy          |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Member   | Buy          |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 16,400,000  | 0.00 Client   | Sell         |
| 16:37:52     | R2037            | On 05/08/2021 |        |              | Bond Future | 1               | 2,300,000   | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|-----------|
| 16:37:52     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 2,300,000  | 0.00 Client | Sell      |
| 16:42:07     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Member | Sell      |
| 16:42:32     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Member | Buy       |
| 16:43:42     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 94,600,000 | 0.00 Member | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Member | Buy       |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 8,400,000  | 0.00 Member | Buy       |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 600,000    | 0.00 Member | Buy       |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000    | 0.00 Member | Buy       |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000    | 0.00 Member | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Client | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Member | Buy       |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Client | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Member | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 8,400,000  | 0.00 Member | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 94,600,000 | 0.00 Member | Buy       |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000    | 0.00 Client | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 600,000    | 0.00 Client | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 600,000    | 0.00 Member | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 94,600,000 | 0.00 Client | Sell      |
| 16:43:43     | R2037            | On 05/08/2021 |        |           | Bond Future | 1            | 8,400,000  | 0.00 Client | Sell      |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 8,400,000  | 0.00 Member | Sell      |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 600,000    | 0.00 Member | Sell      |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 600,000    | 0.00 Client | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 8,400,000  | 0.00 Client | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 94,600,000 | 0.00 Member | Sell      |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 94,600,000 | 0.00 Member | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 600,000    | 0.00 Member | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Client | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Member | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 94,600,000 | 0.00 Client | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 8,400,000  | 0.00 Member | Buy       |
| 16:44:35     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Member | Sell      |
| 16:44:36     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 100,000    | 0.00 Member | Buy       |
| 16:44:36     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Client | Buy       |
| 16:44:36     | R2037            | On 04/11/2021 |        |           | Bond Future | 1            | 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 |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:44:36                           | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 16:44:36                           | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 4,300,000            | 0.00 Member   | Sell         |
| 16:57:33                           | R2037            | On 04/11/2021 |        |              | Bond Future | 1               | 2,500,000            | 0.00 Client   | Sell         |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>75</b>       | <b>6,125,400,000</b> | <b>0.00</b>   |              |
| 9:03:09                            | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 80,400,000           | 0.00 Member   | Sell         |
| 9:03:09                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 80,400,000           | 0.00 Member   | Buy          |
| 9:03:09                            | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 80,400,000           | 0.00 Member   | Sell         |
| 9:03:09                            | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 80,400,000           | 0.00 Member   | Buy          |
| 9:31:54                            | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 80,400,000           | 0.00 Member   | Sell         |
| 10:28:04                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Member   | Buy          |
| 10:28:04                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Member   | Sell         |
| 10:28:04                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Member   | Buy          |
| 10:28:04                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Member   | Sell         |
| 10:42:03                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Member   | Buy          |
| 10:42:03                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Client   | Sell         |
| 10:42:16                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Member   | Sell         |
| 10:42:16                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 30,000,000           | 0.00 Client   | Buy          |
| 16:28:49                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |
| 16:28:49                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Sell         |
| 16:37:52                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Sell         |
| 16:37:52                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 58,600,000           | 0.00 Member   | Buy          |
| 16:37:52                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 58,600,000           | 0.00 Client   | Sell         |
| 16:37:52                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Member   | Buy          |
| 16:37:52                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Client   | Sell         |
| 16:37:52                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 271,500,000          | 0.00 Member   | Buy          |
| 16:37:53                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Member   | Sell         |
| 16:37:53                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Client   | Buy          |
| 16:37:53                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Client   | Buy          |
| 16:37:53                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 58,600,000           | 0.00 Client   | Buy          |
| 16:37:53                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 58,600,000           | 0.00 Member   | Sell         |
| 16:37:53                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 106,900,000          | 0.00 Member   | Sell         |
| 16:37:53                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Client   | Sell         |
| 16:37:53                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 106,000,000          | 0.00 Member   | Buy          |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 16:50:02                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 2,900,000            | 0.00 Member   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 7,600,000            | 0.00 Client   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 64,900,000           | 0.00 Client   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 3,900,000            | 0.00 Member   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 7,600,000            | 0.00 Member   | Sell         |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 7,600,000            | 0.00 Member   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Sell         |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 64,900,000           | 0.00 Member   | Sell         |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Client   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 2,900,000            | 0.00 Member   | Sell         |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 2,900,000            | 0.00 Client   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 64,900,000           | 0.00 Member   | Buy          |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 3,900,000            | 0.00 Member   | Sell         |
| 16:50:58                           | R2040            | On 04/11/2021 |        |              | Bond Future | 1               | 3,900,000            | 0.00 Client   | Buy          |
| 17:34:07                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 80,400,000           | 0.00 Member   | Buy          |
| 17:36:22                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 2,900,000            | 0.00 Member   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 64,900,000           | 0.00 Member   | Buy          |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 3,900,000            | 0.00 Member   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 7,600,000            | 0.00 Member   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Client   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 2,900,000            | 0.00 Member   | Buy          |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 64,900,000           | 0.00 Member   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 7,600,000            | 0.00 Client   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 3,900,000            | 0.00 Member   | Buy          |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 3,900,000            | 0.00 Client   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 2,900,000            | 0.00 Client   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 64,900,000           | 0.00 Client   | Sell         |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 7,600,000            | 0.00 Member   | Buy          |
| 17:38:27                           | R2040            | On 05/08/2021 |        |              | Bond Future | 1               | 1,100,000            | 0.00 Member   | Buy          |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>60</b>       | <b>3,376,800,000</b> | <b>0.00</b>   |              |
| 9:03:09                            | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 105,800,000          | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 9:03:09      | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 105,800,000   | 0.00 Member   | Buy          |
| 9:03:09      | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 105,800,000   | 0.00 Member   | Sell         |
| 9:03:09      | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 105,800,000   | 0.00 Member   | Buy          |
| 9:35:23      | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 105,800,000   | 0.00 Member   | Sell         |
| 13:56:06     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 13:56:06     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 13:56:06     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 13:56:06     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:24:49     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:24:49     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:24:49     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:24:49     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:52:35     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Sell         |
| 14:52:35     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:52:42     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:52:42     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Buy          |
| 14:53:33     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:53:33     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Sell         |
| 14:53:38     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:53:38     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Buy          |
| 16:28:49     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 464,000,000   | 0.00 Member   | Buy          |
| 16:28:49     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 464,000,000   | 0.00 Member   | Sell         |
| 16:37:52     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 464,000,000   | 0.00 Member   | Sell         |
| 16:37:52     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 464,000,000   | 0.00 Member   | Buy          |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 234,900,000   | 0.00 Client   | Buy          |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 106,600,000   | 0.00 Member   | Sell         |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 65,100,000    | 0.00 Client   | Buy          |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 57,400,000    | 0.00 Member   | Sell         |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 57,400,000    | 0.00 Client   | Buy          |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 234,900,000   | 0.00 Member   | Sell         |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 65,100,000    | 0.00 Member   | Sell         |
| 16:37:53     | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 106,600,000   | 0.00 Client   | Buy          |
| 16:37:53     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 234,900,000   | 0.00 Client   | Sell         |
| 16:37:53     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 65,100,000    | 0.00 Client   | Sell         |
| 16:37:53     | R2044            | On 05/08/2021 |        |              | Bond Future | 1               | 234,900,000   | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 16:37:53     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 65,100,000  | 0.00 Member | Buy       |
| 16:37:53     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 106,600,000 | 0.00 Member | Buy       |
| 16:37:53     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 106,600,000 | 0.00 Client | Sell      |
| 16:37:53     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 57,400,000  | 0.00 Member | Buy       |
| 16:37:53     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 57,400,000  | 0.00 Client | Sell      |
| 17:01:46     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000     | 0.00 Client | Sell      |
| 17:01:46     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 500,000     | 0.00 Member | Buy       |
| 17:32:27     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 105,800,000 | 0.00 Member | Buy       |
| 17:37:11     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 2,800,000   | 0.00 Member | Sell      |
| 17:37:23     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 2,800,000   | 0.00 Member | Buy       |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 88,600,000  | 0.00 Member | Buy       |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 88,600,000  | 0.00 Member | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 6,400,000   | 0.00 Member | Buy       |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 6,400,000   | 0.00 Client | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 2,800,000   | 0.00 Member | Buy       |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 2,800,000   | 0.00 Client | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 6,400,000   | 0.00 Member | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 6,800,000   | 0.00 Member | Buy       |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 6,800,000   | 0.00 Member | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 1,100,000   | 0.00 Member | Buy       |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 1,100,000   | 0.00 Client | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 1,100,000   | 0.00 Member | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 88,600,000  | 0.00 Client | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 6,800,000   | 0.00 Client | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Client | Sell      |
| 17:39:41     | R2044            | On 05/08/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Buy       |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 88,600,000  | 0.00 Member | Buy       |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 88,600,000  | 0.00 Client | Buy       |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 6,800,000   | 0.00 Client | Buy       |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 6,800,000   | 0.00 Member | Sell      |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 6,800,000   | 0.00 Member | Buy       |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 1,100,000   | 0.00 Member | Buy       |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Sell      |
| 17:40:32     | R2044            | On 04/11/2021 |        |           | Bond Future | 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 |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 6,400,000             | 0.00 Member   | Sell         |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 6,400,000             | 0.00 Client   | Buy          |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 6,400,000             | 0.00 Member   | Buy          |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 100,000               | 0.00 Client   | Buy          |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000             | 0.00 Client   | Buy          |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 88,600,000            | 0.00 Member   | Sell         |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 2,800,000             | 0.00 Member   | Sell         |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 2,800,000             | 0.00 Client   | Buy          |
| 17:40:32                           | R2044            | On 04/11/2021 |        |              | Bond Future | 1               | 1,100,000             | 0.00 Member   | Sell         |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>80</b>       | <b>20,982,600,000</b> | <b>0.00</b>   |              |
| 9:03:09                            | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 112,600,000           | 0.00 Member   | Sell         |
| 9:03:09                            | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 112,600,000           | 0.00 Member   | Buy          |
| 9:03:09                            | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 112,600,000           | 0.00 Member   | Sell         |
| 9:03:09                            | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 112,600,000           | 0.00 Member   | Buy          |
| 9:25:37                            | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 95,800,000            | 0.00 Member   | Sell         |
| 9:25:37                            | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 112,600,000           | 0.00 Member   | Buy          |
| 9:36:24                            | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 95,800,000            | 0.00 Member   | Buy          |
| 9:36:24                            | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 112,600,000           | 0.00 Member   | Sell         |
| 12:51:03                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Member   | Buy          |
| 12:51:03                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Member   | Sell         |
| 12:51:03                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Member   | Buy          |
| 12:51:03                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Member   | Sell         |
| 13:21:48                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Buy          |
| 13:21:48                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Sell         |
| 13:21:48                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Buy          |
| 13:21:48                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Sell         |
| 13:56:06                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Buy          |
| 13:56:06                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Sell         |
| 13:56:07                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Sell         |
| 13:56:07                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000         | 0.00 Member   | Buy          |
| 14:16:58                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Client   | Sell         |
| 14:16:58                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Member   | Buy          |
| 14:17:07                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 509,000,000           | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 14:17:07     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 509,000,000   | 0.00 Client   | Buy          |
| 14:24:49     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:24:49     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:24:49     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:24:49     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:32:58     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 375,000,000   | 0.00 Member   | Buy          |
| 14:32:58     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 375,000,000   | 0.00 Member   | Sell         |
| 14:46:37     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 375,000,000   | 0.00 Member   | Buy          |
| 14:46:37     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 375,000,000   | 0.00 Client   | Sell         |
| 14:52:09     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:52:09     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Sell         |
| 14:52:23     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:52:23     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Buy          |
| 14:52:49     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:52:49     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Sell         |
| 14:52:55     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 14:52:55     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Buy          |
| 14:53:21     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Buy          |
| 14:53:21     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Sell         |
| 14:53:27     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Client   | Buy          |
| 14:53:27     | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 1,000,000,000 | 0.00 Member   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 5,900,000     | 0.00 Client   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 600,000       | 0.00 Member   | Buy          |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000       | 0.00 Member   | Buy          |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000       | 0.00 Member   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 600,000       | 0.00 Member   | Buy          |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 200,000       | 0.00 Client   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 9,500,000     | 0.00 Client   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 95,800,000    | 0.00 Client   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 600,000       | 0.00 Client   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 9,500,000     | 0.00 Member   | Buy          |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 5,900,000     | 0.00 Member   | Buy          |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 600,000       | 0.00 Member   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 9,500,000     | 0.00 Member   | Sell         |
| 16:51:51     | R2048            | On 05/08/2021 |        |              | 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 |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 16:51:51                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Sell         |
| 16:51:51                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 5,900,000             | 0.00 Member   | Sell         |
| 16:51:51                           | R2048            | On 05/08/2021 |        |              | Bond Future | 1               | 95,800,000            | 0.00 Member   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Sell         |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 95,800,000            | 0.00 Client   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Client   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 200,000               | 0.00 Member   | Sell         |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 5,900,000             | 0.00 Member   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 95,800,000            | 0.00 Member   | Sell         |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 200,000               | 0.00 Client   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 200,000               | 0.00 Member   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 9,500,000             | 0.00 Member   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 5,900,000             | 0.00 Client   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 9,500,000             | 0.00 Client   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Sell         |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 600,000               | 0.00 Client   | Buy          |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 9,500,000             | 0.00 Member   | Sell         |
| 16:53:10                           | R2048            | On 04/11/2021 |        |              | Bond Future | 1               | 5,900,000             | 0.00 Member   | Sell         |
| <b>Total for R2048 Bond Future</b> |                  |               |        |              |             | <b>78</b>       | <b>30,923,200,000</b> | <b>0.00</b>   |              |
| 9:03:09                            | R209             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 9:03:09                            | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 9:03:09                            | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 9:03:09                            | R209             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 9:25:56                            | R209             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 9:25:56                            | R209             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 9:37:26                            | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 9:37:26                            | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 16:55:47                           | R209             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Sell         |
| 16:55:47                           | R209             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Client   | Buy          |
| 16:55:59                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000             | 0.00 Member   | Buy          |
| 16:55:59                           | R209             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000             | 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>12</b>       | <b>72,000,000</b>  | <b>0.00</b>   |              |
| 11:34:28                          | R210             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Buy          |
| 11:34:28                          | R210             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Sell         |
| 11:43:24                          | R210             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Sell         |
| 11:43:24                          | R210             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Buy          |
| 12:41:16                          | R210             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Client   | Buy          |
| 12:41:16                          | R210             | On 05/08/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Sell         |
| 12:41:25                          | R210             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Member   | Buy          |
| 12:41:25                          | R210             | On 04/11/2021 |        |              | Bond Future | 1               | 6,000,000          | 0.00 Client   | Sell         |
| <b>Total for R210 Bond Future</b> |                  |               |        |              |             | <b>8</b>        | <b>48,000,000</b>  | <b>0.00</b>   |              |
| 14:38:24                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 105,000,000        | 0.00 Member   | Buy          |
| 15:01:09                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 6,500,000          | 0.00 Member   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 46,000,000         | 0.00 Member   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 17,500,000         | 0.00 Member   | Buy          |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 17,500,000         | 0.00 Client   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 17,500,000         | 0.00 Member   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 6,500,000          | 0.00 Client   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 35,000,000         | 0.00 Member   | Buy          |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 35,000,000         | 0.00 Client   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 35,000,000         | 0.00 Member   | Sell         |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 6,500,000          | 0.00 Member   | Buy          |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 46,000,000         | 0.00 Member   | Buy          |
| 15:02:31                          | R212             | On 05/08/2021 |        |              | Bond Future | 1               | 46,000,000         | 0.00 Client   | Sell         |
| <b>Total for R212 Bond Future</b> |                  |               |        |              |             | <b>13</b>       | <b>420,000,000</b> | <b>0.00</b>   |              |
| 9:01:39                           | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Sell         |
| 9:01:39                           | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Buy          |
| 9:11:58                           | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Sell         |
| 9:11:58                           | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 9:49:34                           | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 4,000,000         | 0.00 Member   | Buy          |
| 9:49:34                           | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 4,000,000         | 0.00 Member   | Sell         |
| 13:05:44                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Buy          |
| 13:05:44                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Sell         |
| 15:22:04                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,700,000         | 0.00 Member   | Buy          |
| 15:22:04                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,700,000         | 0.00 Member   | Sell         |
| 15:32:29                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Sell         |
| 15:32:29                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Buy          |
| 15:36:56                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,700,000         | 0.00 Member   | Sell         |
| 15:36:56                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,700,000         | 0.00 Member   | Buy          |
| 16:03:29                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Buy          |
| 16:03:29                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Sell         |
| 16:12:18                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Sell         |
| 16:12:18                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Buy          |
| 16:57:40                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,500,000         | 0.00 Member   | Sell         |
| 16:58:42                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,500,000         | 0.00 Member   | Buy          |
| 16:59:14                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 1,500,000         | 0.00 Member   | Sell         |
| 16:59:14                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,500,000         | 0.00 Member   | Buy          |
| 16:59:14                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 1,500,000         | 0.00 Member   | Buy          |
| 16:59:14                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 2,500,000         | 0.00 Client   | Sell         |
| 16:59:14                          | R213             | On 05/08/2021 |        |              | Bond Future | 1               | 1,500,000         | 0.00 Client   | Sell         |
| 16:59:38                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 1,500,000         | 0.00 Member   | Buy          |
| 16:59:38                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,500,000         | 0.00 Member   | Sell         |
| 16:59:38                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 1,500,000         | 0.00 Member   | Sell         |
| 16:59:38                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 1,500,000         | 0.00 Client   | Buy          |
| 16:59:38                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,500,000         | 0.00 Client   | Buy          |
| 17:08:03                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,700,000         | 0.00 Member   | Buy          |
| 17:08:03                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,700,000         | 0.00 Client   | Sell         |
| 17:08:45                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Member   | Buy          |
| 17:08:45                          | R213             | On 04/11/2021 |        |              | Bond Future | 1               | 2,600,000         | 0.00 Client   | Sell         |
| <b>Total for R213 Bond Future</b> |                  |               |        |              |             | <b>34</b>       | <b>90,200,000</b> | <b>0.00</b>   |              |
| 9:03:09                           | R214             | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000         | 0.00 Member   | Buy          |
| 9:03:09                           | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 4,500,000         | 0.00 Member   | Sell         |



| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 9:03:09                                | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Buy          |
| 9:03:09                                | R214             | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Sell         |
| 9:26:14                                | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Sell         |
| 9:43:56                                | R214             | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Member   | Buy          |
| 13:26:07                               | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 7,800,000             | 0.00 Member   | Sell         |
| 13:26:07                               | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 7,800,000             | 0.00 Member   | Buy          |
| 13:59:11                               | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 7,800,000             | 0.00 Member   | Buy          |
| 13:59:11                               | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 7,800,000             | 0.00 Client   | Sell         |
| 17:01:01                               | R214             | On 04/11/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Client   | Sell         |
| 17:01:25                               | R214             | On 05/08/2021 |        |              | Bond Future | 1               | 4,500,000             | 0.00 Client   | Buy          |
| <b>Total for R214 Bond Future</b>      |                  |               |        |              |             | <b>12</b>       | <b>67,200,000</b>     | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>728</b>      | <b>85,516,960,000</b> | <b>0.00</b>   |              |