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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 19/03/2021

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 10:48:33                           | I2029            | On 06/05/2021 |              | Bond Future | 1               | 4,800,000         | 0.00 Member   | Sell         |
| 10:48:33                           | I2029            | On 06/05/2021 |              | Bond Future | 1               | 4,800,000         | 0.00 Member   | Buy          |
| 15:08:45                           | I2029            | On 06/05/2021 |              | Bond Future | 1               | 4,800,000         | 0.00 Member   | Sell         |
| 15:08:45                           | I2029            | On 06/05/2021 |              | Bond Future | 1               | 4,800,000         | 0.00 Client   | Buy          |
| <b>Total for I2029 Bond Future</b> |                  |               |              |             | <b>4</b>        | <b>19,200,000</b> | <b>0.00</b>   |              |
| 15:11:07                           | I2038            | On 06/05/2021 |              | Bond Future | 1               | 42,000,000        | 0.00 Member   | Sell         |
| 15:11:07                           | I2038            | On 06/05/2021 |              | Bond Future | 1               | 42,000,000        | 0.00 Client   | Buy          |
| <b>Total for I2038 Bond Future</b> |                  |               |              |             | <b>2</b>        | <b>84,000,000</b> | <b>0.00</b>   |              |
| 10:48:33                           | I2046            | On 06/05/2021 |              | Bond Future | 1               | 16,000,000        | 0.00 Member   | Sell         |
| 10:48:33                           | I2046            | On 06/05/2021 |              | Bond Future | 1               | 16,000,000        | 0.00 Member   | Buy          |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 15:09:36                           | I2046            | On 06/05/2021 |        |              | Bond Future | 1               | 16,000,000        | 0.00 Client   | Buy          |
| 15:09:36                           | I2046            | On 06/05/2021 |        |              | Bond Future | 1               | 16,000,000        | 0.00 Member   | Sell         |
| <b>Total for I2046 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>64,000,000</b> | <b>0.00</b>   |              |
| 10:48:33                           | I2050            | On 06/05/2021 |        |              | Bond Future | 1               | 5,000,000         | 0.00 Member   | Sell         |
| 10:48:33                           | I2050            | On 06/05/2021 |        |              | Bond Future | 1               | 5,000,000         | 0.00 Member   | Buy          |
| 15:09:54                           | I2050            | On 06/05/2021 |        |              | Bond Future | 1               | 5,000,000         | 0.00 Client   | Buy          |
| 15:09:54                           | I2050            | On 06/05/2021 |        |              | Bond Future | 1               | 5,000,000         | 0.00 Member   | Sell         |
| <b>Total for I2050 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>20,000,000</b> | <b>0.00</b>   |              |
| 8:51:16                            | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,000,000         | 0.00 Member   | Buy          |
| 8:51:16                            | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,000,000         | 0.00 Member   | Sell         |
| 9:13:07                            | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 8,400,000         | 0.00 Member   | Sell         |
| 9:13:07                            | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 18,000,000        | 0.00 Member   | Buy          |
| 10:35:47                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 500,000           | 0.00 Member   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Member   | Buy          |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Member   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,200,000         | 0.00 Member   | Buy          |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,200,000         | 0.00 Client   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,200,000         | 0.00 Member   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 8,400,000         | 0.00 Member   | Buy          |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Client   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 500,000           | 0.00 Client   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 500,000           | 0.00 Member   | Buy          |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Client   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 8,400,000         | 0.00 Client   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 1,000,000         | 0.00 Member   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Member   | Buy          |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,400,000         | 0.00 Member   | Sell         |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Member   | Buy          |
| 10:35:48                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Client   | Sell         |
| 10:37:54                           | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,000,000         | 0.00 Client   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 10:37:54                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 2,000,000          | 0.00 Member   | Sell         |
| 14:09:25                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 34,000,000         | 0.00 Member   | Sell         |
| 14:09:25                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 34,000,000         | 0.00 Member   | Buy          |
| 15:14:13                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Sell         |
| 15:14:13                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Buy          |
| 16:15:31                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 34,000,000         | 0.00 Member   | Buy          |
| 16:15:31                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 34,000,000         | 0.00 Client   | Sell         |
| 16:15:43                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Client   | Sell         |
| 16:15:43                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Buy          |
| 16:47:21                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Sell         |
| 16:47:21                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Buy          |
| 16:49:48                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Member   | Sell         |
| 16:49:48                          | R186             | On 06/05/2021 |        |              | Bond Future | 1               | 25,000,000         | 0.00 Client   | Buy          |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>35</b>       | <b>416,000,000</b> | <b>0.00</b>   |              |
| 10:48:33                          | R202             | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Member   | Sell         |
| 10:48:33                          | R202             | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Member   | Buy          |
| 15:09:00                          | R202             | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Member   | Sell         |
| 15:09:00                          | R202             | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Client   | Buy          |
| <b>Total for R202 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>6,800,000</b>   | <b>0.00</b>   |              |
| 8:07:47                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 103,500,000        | 0.00 Member   | Sell         |
| 8:07:47                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 9,500,000          | 0.00 Member   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Client   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 5,300,000          | 0.00 Member   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 15,000,000         | 0.00 Member   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 14,700,000         | 0.00 Client   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 14,700,000         | 0.00 Member   | Buy          |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 9,500,000          | 0.00 Member   | Sell         |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 5,200,000          | 0.00 Member   | Sell         |
| 8:19:52                           | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 5,200,000          | 0.00 Client   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal    | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|-----------|
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,200,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 14,700,000 | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 7,500,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 5,300,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,200,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,200,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 1,200,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 1,200,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,200,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,200,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,000,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 5,200,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 800,000    | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 25,400,000 | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 25,400,000 | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 15,000,000 | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 15,000,000 | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,000,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 2,300,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 4,300,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 800,000    | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,000,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 2,300,000  | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 3,200,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 800,000    | 0.00 Member | Sell      |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 1,200,000  | 0.00 Member | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 25,400,000 | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 9,500,000  | 0.00 Client | Buy       |
| 8:19:52      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 2,300,000  | 0.00 Client | Buy       |
| 8:19:53      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 400,000    | 0.00 Client | Buy       |
| 8:19:53      | R2023            | On 06/05/2021 |        |           | Bond Future | 1            | 200,000    | 0.00 Member | Buy       |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 600,000            | 0.00 Member   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 500,000            | 0.00 Member   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 400,000            | 0.00 Member   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 600,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 600,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 500,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 100,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 200,000            | 0.00 Member   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Sell         |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Client   | Buy          |
| 8:19:53                            | R2023            | On 06/05/2021 |        |              | Bond Future | 1               | 700,000            | 0.00 Member   | Buy          |
| <b>Total for R2023 Bond Future</b> |                  |               |        |              |             | <b>67</b>       | <b>414,000,000</b> | <b>0.00</b>   |              |
| 11:30:46                           | R2030            | On 06/05/2021 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member   | Buy          |
| 12:02:23                           | R2030            | On 06/05/2021 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Client   | Sell         |
| 12:22:13                           | R2030            | On 06/05/2021 |        |              | Bond Future | 1               | 7,300,000          | 0.00 Member   | Sell         |
| 12:22:13                           | R2030            | On 06/05/2021 |        |              | Bond Future | 1               | 7,300,000          | 0.00 Member   | Buy          |
| 17:01:35                           | R2030            | On 06/05/2021 |        |              | Bond Future | 1               | 7,300,000          | 0.00 Member   | Sell         |
| 17:01:35                           | R2030            | On 06/05/2021 |        |              | Bond Future | 1               | 7,300,000          | 0.00 Client   | Buy          |
| <b>Total for R2030 Bond Future</b> |                  |               |        |              |             | <b>6</b>        | <b>49,200,000</b>  | <b>0.00</b>   |              |
| 11:30:46                           | R2032            | On 06/05/2021 |        |              | Bond Future | 1               | 9,000,000          | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 12:03:50                           | R2032            | On 06/05/2021 |        |              | Bond Future | 1               | 9,000,000         | 0.00 Client   | Sell         |
| 16:44:55                           | R2032            | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Member   | Buy          |
| 16:44:55                           | R2032            | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Member   | Sell         |
| 16:50:58                           | R2032            | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Member   | Buy          |
| 16:50:58                           | R2032            | On 06/05/2021 |        |              | Bond Future | 1               | 3,500,000         | 0.00 Client   | Sell         |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>6</b>        | <b>32,000,000</b> | <b>0.00</b>   |              |
| 9:13:07                            | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 6,700,000         | 0.00 Member   | Buy          |
| 9:13:07                            | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 14,400,000        | 0.00 Member   | Sell         |
| 10:37:12                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 400,000           | 0.00 Member   | Sell         |
| 10:37:12                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 400,000           | 0.00 Client   | Buy          |
| 10:37:12                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 400,000           | 0.00 Member   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,800,000         | 0.00 Client   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 6,700,000         | 0.00 Member   | Sell         |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 6,700,000         | 0.00 Client   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 2,800,000         | 0.00 Client   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,800,000         | 0.00 Member   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000         | 0.00 Client   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 800,000           | 0.00 Member   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000         | 0.00 Member   | Sell         |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000         | 0.00 Member   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 2,800,000         | 0.00 Member   | Sell         |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 2,800,000         | 0.00 Member   | Buy          |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,800,000         | 0.00 Member   | Sell         |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 800,000           | 0.00 Member   | Sell         |
| 10:37:13                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 800,000           | 0.00 Client   | Buy          |
| 13:58:16                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 191,200,000       | 0.00 Member   | Buy          |
| 13:58:16                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,300,000         | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000         | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000         | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 6,600,000         | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 77,800,000        | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 77,800,000        | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 7,000,000         | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 7,000,000          | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 15,100,000         | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 3,300,000          | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 60,200,000         | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 60,200,000         | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 60,200,000         | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 6,600,000          | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 15,100,000         | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 77,800,000         | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 3,300,000          | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 15,100,000         | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 3,300,000          | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 6,600,000          | 0.00 Member   | Buy          |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 7,000,000          | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 11,000,000         | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,300,000          | 0.00 Client   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Member   | Sell         |
| 14:40:48                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,300,000          | 0.00 Member   | Buy          |
| 15:02:38                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Buy          |
| 15:02:38                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Sell         |
| 15:23:30                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Member   | Sell         |
| 15:23:30                           | R2035            | On 06/05/2021 |        |              | Bond Future | 1               | 4,000,000          | 0.00 Client   | Buy          |
| <b>Total for R2035 Bond Future</b> |                  |               |        |              |             | <b>54</b>       | <b>838,400,000</b> | <b>0.00</b>   |              |
| 14:54:42                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 145,900,000        | 0.00 Member   | Buy          |
| 14:54:42                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 4,200,000          | 0.00 Member   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 33,500,000         | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 33,500,000         | 0.00 Client   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 33,500,000         | 0.00 Member   | Sell         |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal            | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 78,200,000         | 0.00 Client   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Client   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 11,100,000         | 0.00 Client   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 11,100,000         | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 78,200,000         | 0.00 Member   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 15,300,000         | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 15,300,000         | 0.00 Client   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 15,300,000         | 0.00 Member   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 4,200,000          | 0.00 Client   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 11,100,000         | 0.00 Member   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Member   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 4,200,000          | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 1,700,000          | 0.00 Member   | Sell         |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 78,200,000         | 0.00 Member   | Buy          |
| 15:20:12                           | R2037            | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Client   | Sell         |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>22</b>       | <b>583,600,000</b> | <b>0.00</b>   |              |
| 9:33:04                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member   | Buy          |
| 9:33:04                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 278,000,000        | 0.00 Member   | Sell         |
| 9:50:22                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 121,000,000        | 0.00 Client   | Buy          |
| 9:50:22                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 121,000,000        | 0.00 Member   | Buy          |
| 9:50:22                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 121,000,000        | 0.00 Member   | Sell         |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 73,000,000         | 0.00 Client   | Buy          |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Member   | Buy          |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 18,000,000         | 0.00 Member   | Buy          |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Member   | Sell         |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 10,000,000         | 0.00 Client   | Buy          |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 18,000,000         | 0.00 Client   | Buy          |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 73,000,000         | 0.00 Member   | Buy          |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Member   | Sell         |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 18,000,000         | 0.00 Member   | Sell         |
| 9:50:23                            | R2040            | On 06/05/2021 |        |              | Bond Future | 1               | 30,000,000         | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal              | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|----------|
| 9:50:23                            | R2040            | On 06/05/2021 |        |           | Bond Future | 1            | 26,000,000           | 0.00 Member | Sell     |
| 9:50:23                            | R2040            | On 06/05/2021 |        |           | Bond Future | 1            | 26,000,000           | 0.00 Client | Buy      |
| 9:50:23                            | R2040            | On 06/05/2021 |        |           | Bond Future | 1            | 73,000,000           | 0.00 Member | Sell     |
| 9:50:23                            | R2040            | On 06/05/2021 |        |           | Bond Future | 1            | 26,000,000           | 0.00 Member | Buy      |
| <b>Total for R2040 Bond Future</b> |                  |               |        |           |             | <b>19</b>    | <b>1,112,000,000</b> | <b>0.00</b> |          |
| 8:09:09                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 106,200,000          | 0.00 Member | Sell     |
| 8:09:09                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 8,800,000            | 0.00 Member | Buy      |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 72,600,000           | 0.00 Client | Buy      |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 72,600,000           | 0.00 Member | Sell     |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 72,600,000           | 0.00 Member | Buy      |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 24,800,000           | 0.00 Member | Sell     |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 8,800,000            | 0.00 Client | Buy      |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 24,800,000           | 0.00 Client | Buy      |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 24,800,000           | 0.00 Member | Buy      |
| 8:21:03                            | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 8,800,000            | 0.00 Member | Sell     |
| 16:26:24                           | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Member | Buy      |
| 16:26:24                           | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Member | Sell     |
| 16:40:12                           | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Member | Sell     |
| 16:40:12                           | R2044            | On 06/05/2021 |        |           | Bond Future | 1            | 2,000,000            | 0.00 Client | Buy      |
| <b>Total for R2044 Bond Future</b> |                  |               |        |           |             | <b>14</b>    | <b>432,800,000</b>   | <b>0.00</b> |          |
| 10:33:30                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 2,700,000            | 0.00 Member | Buy      |
| 10:33:30                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 2,700,000            | 0.00 Member | Sell     |
| 10:36:40                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 2,700,000            | 0.00 Member | Sell     |
| 10:36:40                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 2,700,000            | 0.00 Client | Buy      |
| 10:37:10                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 400,000              | 0.00 Client | Sell     |
| 10:37:10                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 400,000              | 0.00 Client | Buy      |
| 14:09:25                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 25,000,000           | 0.00 Member | Buy      |
| 14:09:25                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 25,000,000           | 0.00 Member | Sell     |
| 16:15:52                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 25,000,000           | 0.00 Member | Sell     |
| 16:15:52                           | R2048            | On 06/05/2021 |        |           | Bond Future | 1            | 25,000,000           | 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 R2048 Bond Future</b> |                  |               |        |              |             | <b>10</b>       | <b>111,600,000</b> | <b>0.00</b>   |              |
| 10:48:33                           | R210             | On 06/05/2021 |        |              | Bond Future | 1               | 4,600,000          | 0.00 Member   | Sell         |
| 10:48:33                           | R210             | On 06/05/2021 |        |              | Bond Future | 1               | 4,600,000          | 0.00 Member   | Buy          |
| 15:09:16                           | R210             | On 06/05/2021 |        |              | Bond Future | 1               | 4,600,000          | 0.00 Member   | Sell         |
| 15:09:16                           | R210             | On 06/05/2021 |        |              | Bond Future | 1               | 4,600,000          | 0.00 Client   | Buy          |
| <b>Total for R210 Bond Future</b>  |                  |               |        |              |             | <b>4</b>        | <b>18,400,000</b>  | <b>0.00</b>   |              |
| 11:30:46                           | R213             | On 06/05/2021 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Member   | Sell         |
| 12:03:06                           | R213             | On 06/05/2021 |        |              | Bond Future | 1               | 20,000,000         | 0.00 Client   | Buy          |
| <b>Total for R213 Bond Future</b>  |                  |               |        |              |             | <b>2</b>        | <b>40,000,000</b>  | <b>0.00</b>   |              |
| 8:09:09                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 287,600,000        | 0.00 Member   | Sell         |
| 8:09:09                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 300,000            | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 70,700,000         | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 70,700,000         | 0.00 Client   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 26,500,000         | 0.00 Client   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 3,200,000          | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 2,100,000          | 0.00 Member   | Sell         |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Client   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000          | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 2,100,000          | 0.00 Client   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 70,700,000         | 0.00 Member   | Sell         |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 40,900,000         | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 26,500,000         | 0.00 Member   | Sell         |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 26,500,000         | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 20,800,000         | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 41,700,000         | 0.00 Client   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 41,700,000         | 0.00 Member   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 40,900,000         | 0.00 Client   | Buy          |
| 8:20:30                            | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 9,000,000          | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal    | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|------------|---------------|--------------|
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 8,800,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 8,800,000  | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 14,600,000 | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 14,400,000 | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 11,900,000 | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 2,100,000  | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 8,800,000  | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 8,500,000  | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 8,500,000  | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 6,500,000  | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 11,900,000 | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,500,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,500,000  | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,500,000  | 0.00 Member   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 3,200,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 3,200,000  | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,900,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 8,500,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 6,500,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 11,900,000 | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 6,500,000  | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 20,800,000 | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 14,600,000 | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 41,700,000 | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 40,900,000 | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 9,000,000  | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 9,000,000  | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 14,600,000 | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 14,400,000 | 0.00 Member   | Sell         |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 14,400,000 | 0.00 Client   | Buy          |
| 8:20:30      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 20,800,000 | 0.00 Member   | Sell         |
| 8:20:31      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 600,000    | 0.00 Client   | Buy          |
| 8:20:31      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,200,000  | 0.00 Client   | Buy          |
| 8:20:31      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 400,000    | 0.00 Member   | Buy          |
| 8:20:31      | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 600,000    | 0.00 Member   | Sell         |

| Matched Time                           | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 600,000              | 0.00 Client   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 400,000              | 0.00 Member   | Sell         |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Sell         |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Member   | Sell         |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 400,000              | 0.00 Client   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Sell         |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 300,000              | 0.00 Client   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Client   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,500,000            | 0.00 Member   | Buy          |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,200,000            | 0.00 Member   | Sell         |
| 8:20:31                                | R214             | On 06/05/2021 |        |              | Bond Future | 1               | 1,200,000            | 0.00 Member   | Buy          |
| <b>Total for R214 Bond Future</b>      |                  |               |        |              |             | <b>67</b>       | <b>1,150,400,000</b> | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>324</b>      | <b>5,392,400,000</b> | <b>0.00</b>   |              |