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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 09/02/2023

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 14:57:06 | I2025 | On 04/05/2023 | | Bond Future | 1 | 5,400,000 | 0.00 Member | Sell |
| 17:05:57 | I2025 | On 04/05/2023 | | Bond Future | 1 | 7,300,000 | 0.00 Member | Sell |
| 17:09:54 | I2025 | On 04/05/2023 | | Bond Future | 1 | 7,300,000 | 0.00 Client | Buy |
| 17:58:35 | I2025 | On 04/05/2023 | | Bond Future | 1 | 5,400,000 | 0.00 Client | Buy |
| Total for I2025 Bond Future | | | | | 4 | 25,400,000 | 0.00 | |
| 13:16:24 | R186 | On 02/11/2023 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| 13:16:24 | R186 | On 02/11/2023 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Buy |
| 13:37:54 | R186 | On 02/11/2023 | | Bond Future | 1 | 1,300,000 | 0.00 Client | Buy |
| 13:37:54 | R186 | On 02/11/2023 | | Bond Future | 1 | 1,300,000 | 0.00 Member | Sell |
| Total for R186 Bond Future | | | | | 4 | 5,200,000 | 0.00 | |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 13:02:08 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Sell |
| 13:02:08 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Buy |
| 13:19:17 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Sell |
| 14:56:23 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 14:57:04 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Buy |
| 14:57:04 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 4,500,000 | 0.00 Client | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 2,000,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 6,000,000 | 0.00 Client | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 3,200,000 | 0.00 Client | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 2,000,000 | 0.00 Client | Buy |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 3,200,000 | 0.00 Member | Sell |
| 15:07:59 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Buy |
| 15:30:40 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Buy |
| 15:35:35 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 36,300,000 | 0.00 Member | Sell |
| 16:22:08 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 174,800,000 | 0.00 Member | Buy |
| 16:34:31 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 134,200,000 | 0.00 Member | Sell |
| 16:35:34 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 40,600,000 | 0.00 Member | Buy |
| 16:35:34 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 40,600,000 | 0.00 Member | Sell |
| 16:35:34 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 134,200,000 | 0.00 Client | Sell |
| 16:35:34 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 40,600,000 | 0.00 Client | Sell |
| 16:35:34 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 134,200,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:03:53 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 82,200,000 | 0.00 Member | Buy |
| 17:21:31 | R2030 | On 04/05/2023 | | | Bond Future | 1 | 82,200,000 | 0.00 Client | Sell |
| Total for R2030 Bond Future | | | | | | 37 | 1,226,600,000 | 0.00 | |
| 13:02:08 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 49,900,000 | 0.00 Member | Sell |
| 13:02:08 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 49,900,000 | 0.00 Member | Buy |
| 13:20:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 13:20:00 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 49,900,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Client | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 7,000,000 | 0.00 Client | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 7,000,000 | 0.00 Member | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Sell |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,500,000 | 0.00 Client | Buy |
| 15:02:22 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 5,500,000 | 0.00 Member | Buy |
| 17:03:53 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 76,000,000 | 0.00 Member | Buy |
| 17:29:57 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 76,000,000 | 0.00 Client | Sell |
| Total for R2032 Bond Future | | | | | | 23 | 451,400,000 | 0.00 | |
| 13:02:08 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 73,600,000 | 0.00 Member | Sell |
| 13:02:08 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 73,600,000 | 0.00 Member | Buy |
| 13:18:54 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:18:54 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 73,600,000 | 0.00 Member | Sell |
| 15:03:46 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Sell |
| 15:03:46 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 50,000,000 | 0.00 Member | Buy |
| 15:03:46 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 50,000,000 | 0.00 Client | Buy |
| 15:03:46 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Sell |
| 15:03:46 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 8,000,000 | 0.00 Client | Buy |
| 15:03:46 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 8,000,000 | 0.00 Member | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 6,500,000 | 0.00 Member | Sell |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 6,500,000 | 0.00 Member | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Client | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 900,000 | 0.00 Client | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 3,500,000 | 0.00 Member | Sell |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 3,500,000 | 0.00 Client | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 6,500,000 | 0.00 Client | Buy |
| 15:03:47 | R2035 | On 04/05/2023 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| Total for R2035 Bond Future | | | | | | 24 | 441,600,000 | 0.00 | |
| 13:26:46 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 32,300,000 | 0.00 Member | Buy |
| 13:26:46 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 32,300,000 | 0.00 Member | Sell |
| 15:12:22 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 32,300,000 | 0.00 Member | Buy |
| 15:13:57 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 5,200,000 | 0.00 Client | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Client | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | | Bond Future | 1 | 1,700,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|-----------|-------------|--------------|------------|-------------|-----------|
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 5,200,000 | 0.00 Member | Buy |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 5,200,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 2,700,000 | 0.00 Member | Buy |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 2,700,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 1,700,000 | 0.00 Member | Buy |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 1,700,000 | 0.00 Member | Sell |
| 15:20:30 | R2037 | On 04/05/2023 | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 17:03:53 | R2037 | On 04/05/2023 | | Bond Future | 1 | 54,500,000 | 0.00 Member | Buy |
| 17:29:02 | R2037 | On 04/05/2023 | | Bond Future | 1 | 54,500,000 | 0.00 Client | Sell |

Total for R2037 Bond Future

26 302,800,000 0.00

| | | | | | | | | |
|----------|-------|---------------|--|-------------|---|------------|-------------|------|
| 13:26:46 | R2040 | On 04/05/2023 | | Bond Future | 1 | 94,400,000 | 0.00 Member | Buy |
| 13:26:46 | R2040 | On 04/05/2023 | | Bond Future | 1 | 94,400,000 | 0.00 Member | Sell |
| 15:13:46 | R2040 | On 04/05/2023 | | Bond Future | 1 | 94,400,000 | 0.00 Member | Buy |
| 15:14:47 | R2040 | On 04/05/2023 | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 14,000,000 | 0.00 Client | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 14,000,000 | 0.00 Member | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 14,000,000 | 0.00 Member | Buy |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 6,000,000 | 0.00 Client | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 60,000,000 | 0.00 Client | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 6,000,000 | 0.00 Member | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 60,000,000 | 0.00 Member | Buy |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 60,000,000 | 0.00 Member | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 200,000 | 0.00 Client | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |
| 15:23:05 | R2040 | On 04/05/2023 | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 15:23:05 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 6,000,000 | 0.00 Member | Buy |
| 15:23:05 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 12,300,000 | 0.00 Member | Buy |
| 15:23:05 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 12,300,000 | 0.00 Client | Sell |
| 15:23:05 | R2040 | On 04/05/2023 | | | Bond Future | 1 | 12,300,000 | 0.00 Member | Sell |
| Total for R2040 Bond Future | | | | | | 21 | 566,400,000 | 0.00 | |
| 10:30:58 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 10:30:58 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 10:36:43 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 10:36:43 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 13:26:46 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 40,700,000 | 0.00 Member | Buy |
| 13:26:46 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 40,700,000 | 0.00 Member | Sell |
| 15:15:02 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 40,700,000 | 0.00 Member | Buy |
| 15:37:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Buy |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Client | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 2,500,000 | 0.00 Member | Buy |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 3,800,000 | 0.00 Member | Buy |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Client | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 3,800,000 | 0.00 Client | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 2,900,000 | 0.00 Client | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:42:05 | R2044 | On 04/05/2023 | | | Bond Future | 1 | 2,500,000 | 0.00 Client | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R2044 Bond Future | | | | | | 25 | 244,600,000 | 0.00 | |
| 13:26:46 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 31,200,000 | 0.00 Member | Buy |
| 13:26:46 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 31,200,000 | 0.00 Member | Sell |
| 15:15:27 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 31,200,000 | 0.00 Member | Buy |
| 15:15:53 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 400,000 | 0.00 Member | Sell |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Buy |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 3,000,000 | 0.00 Client | Sell |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 3,000,000 | 0.00 Member | Sell |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| 15:31:49 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 1,600,000 | 0.00 Client | Sell |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Sell |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 1,600,000 | 0.00 Member | Buy |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 400,000 | 0.00 Member | Buy |
| 15:31:50 | R2048 | On 04/05/2023 | | | Bond Future | 1 | 400,000 | 0.00 Client | Sell |
| Total for R2048 Bond Future | | | | | | 21 | 187,200,000 | 0.00 | |
| 13:02:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 46,400,000 | 0.00 Member | Sell |
| 13:02:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 46,400,000 | 0.00 Member | Buy |
| 13:16:24 | R209 | On 02/11/2023 | | | Bond Future | 1 | 200,000 | 0.00 Member | Sell |
| 13:16:24 | R209 | On 02/11/2023 | | | Bond Future | 1 | 20,500,000 | 0.00 Member | Buy |
| 13:16:24 | R209 | On 02/11/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 13:16:24 | R209 | On 02/11/2023 | | | Bond Future | 1 | 200,000 | 0.00 Member | Buy |
| 13:20:19 | R209 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|------------|-------------|-----------|
| 13:20:19 | R209 | On 04/05/2023 | | | Bond Future | 1 | 46,400,000 | 0.00 Member | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Client | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 10,900,000 | 0.00 Member | Buy |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 10,900,000 | 0.00 Member | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Client | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Client | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 10,900,000 | 0.00 Client | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 1,400,000 | 0.00 Member | Sell |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 13:38:43 | R209 | On 02/11/2023 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 6,400,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 6,400,000 | 0.00 Member | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 4,500,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 4,500,000 | 0.00 Member | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 2,400,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 6,400,000 | 0.00 Member | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 100,000 | 0.00 Member | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Sell |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Client | Buy |
| 15:05:08 | R209 | On 04/05/2023 | | | Bond Future | 1 | 2,400,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| Total for R209 Bond Future | | | | | | 42 | 360,800,000 | 0.00 | |
| 13:02:08 | R213 | On 04/05/2023 | | | Bond Future | 1 | 46,200,000 | 0.00 Member | Sell |
| 13:02:08 | R213 | On 04/05/2023 | | | Bond Future | 1 | 46,200,000 | 0.00 Member | Buy |
| 13:19:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Buy |
| 13:19:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 46,200,000 | 0.00 Member | Sell |
| 13:41:54 | R213 | On 02/11/2023 | | | Bond Future | 1 | 36,100,000 | 0.00 Member | Buy |
| 13:41:54 | R213 | On 02/11/2023 | | | Bond Future | 1 | 18,300,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,300,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,300,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 1,800,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,700,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 1,800,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 900,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 900,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 900,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 600,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 600,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|--------------------|---------------|--------------|
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Client | Sell |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 3,700,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 600,000 | 0.00 Member | Buy |
| 13:44:42 | R213 | On 02/11/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Sell |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Sell |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Client | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Sell |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Sell |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Sell |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 4,200,000 | 0.00 Client | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 6,200,000 | 0.00 Client | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 6,200,000 | 0.00 Member | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 4,200,000 | 0.00 Member | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 30,000,000 | 0.00 Member | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,800,000 | 0.00 Member | Buy |
| 15:06:35 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,800,000 | 0.00 Client | Buy |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Sell |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Client | Buy |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 2,200,000 | 0.00 Member | Buy |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 500,000 | 0.00 Member | Sell |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 500,000 | 0.00 Member | Buy |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 500,000 | 0.00 Client | Buy |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Member | Sell |
| 15:06:36 | R213 | On 04/05/2023 | | | Bond Future | 1 | 300,000 | 0.00 Client | Buy |
| Total for R213 Bond Future | | | | | | 56 | 385,000,000 | 0.00 | |
| 13:26:46 | R214 | On 04/05/2023 | | | Bond Future | 1 | 25,100,000 | 0.00 Member | Buy |
| 13:26:46 | R214 | On 04/05/2023 | | | Bond Future | 1 | 25,100,000 | 0.00 Member | Sell |
| 15:14:44 | R214 | On 04/05/2023 | | | Bond Future | 1 | 25,100,000 | 0.00 Member | Buy |
| 15:30:04 | R214 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Client | Sell |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Sell |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,900,000 | 0.00 Member | Buy |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|-----------|-------------|--------------|----------------------|-------------|-----------|
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,900,000 | 0.00 Client | Sell |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Buy |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 20,000,000 | 0.00 Member | Sell |
| 15:33:05 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,500,000 | 0.00 Client | Sell |
| 15:33:06 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Sell |
| 15:33:06 | R214 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 15:33:06 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,000,000 | 0.00 Member | Buy |
| 15:33:06 | R214 | On 04/05/2023 | | | Bond Future | 1 | 1,000,000 | 0.00 Client | Sell |
| 15:33:06 | R214 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| Total for R214 Bond Future | | | | | | 18 | 150,600,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 301 | 4,347,600,000 | 0.00 | |