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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 02/03/2023

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|------------------|---------------|--------------|
| 15:23:54 | R2030 | On 02/11/2023 | | Bond Future | 1 | 2,900,000 | 0.00 Member | Sell |
| 15:23:54 | R2030 | On 02/11/2023 | | Bond Future | 1 | 1,400,000 | 0.00 Member | Buy |
| 15:27:00 | R2030 | On 02/11/2023 | | Bond Future | 1 | 1,500,000 | 0.00 Member | Buy |
| 15:27:00 | R2030 | On 02/11/2023 | | Bond Future | 1 | 1,500,000 | 0.00 Member | Sell |
| 15:27:00 | R2030 | On 02/11/2023 | | Bond Future | 1 | 1,500,000 | 0.00 Client | Buy |
| Total for R2030 Bond Future | | | | | 5 | 8,800,000 | 0.00 | |
| 17:34:44 | R2032 | On 04/05/2023 | | Bond Future | 1 | 240,600,000 | 0.00 Member | Buy |
| 17:47:26 | R2032 | On 04/05/2023 | | Bond Future | 1 | 700,000 | 0.00 Member | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | Bond Future | 1 | 152,000,000 | 0.00 Member | Buy |
| 17:49:32 | R2032 | On 04/05/2023 | | Bond Future | 1 | 152,000,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | Bond Future | 1 | 71,800,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | Bond Future | 1 | 152,000,000 | 0.00 Member | Sell |

| Matched Time | Contract Details | | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|--|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Member | Buy |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 700,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Buy |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Buy |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 6,600,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 71,800,000 | 0.00 Member | Buy |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 71,800,000 | 0.00 Member | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 6,600,000 | 0.00 Member | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 4,700,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Buy |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 800,000 | 0.00 Member | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 800,000 | 0.00 Client | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 4,700,000 | 0.00 Member | Sell |
| 17:49:32 | R2032 | On 04/05/2023 | | | Bond Future | 1 | 4,000,000 | 0.00 Member | Buy |
| Total for R2032 Bond Future | | | | | | 22 | 962,400,000 | 0.00 | |
| 10:22:14 | R213 | On 02/11/2023 | | | Bond Future | 1 | 28,500,000 | 0.00 Client | Sell |
| 10:22:14 | R213 | On 02/11/2023 | | | Bond Future | 1 | 28,500,000 | 0.00 Client | Buy |
| Total for R213 Bond Future | | | | | | 2 | 57,000,000 | 0.00 | |
| Grand Total for all Instruments | | | | | | 29 | 1,028,200,000 | 0.00 | |