



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

[www.jse.co.za](http://www.jse.co.za)

Registration number: 2005/022939/06  
VAT number: 4080119391

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR 17/04/2023

| Matched Time                       | Contract Details | Strike        | Call/<br>Put | Product     | No<br>of Trades | Nominal           | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------------|-------------|-----------------|-------------------|---------------|--------------|
| 14:47:06                           | I2029            | On 03/08/2023 |              | Bond Future | 1               | 26,200,000        | 0.00 Member   | Buy          |
| 14:47:06                           | I2029            | On 03/08/2023 |              | Bond Future | 1               | 26,200,000        | 0.00 Member   | Sell         |
| <b>Total for I2029 Bond Future</b> |                  |               |              |             | <b>2</b>        | <b>52,400,000</b> | <b>0.00</b>   |              |
| 12:26:03                           | I2038            | On 02/11/2023 |              | Bond Future | 1               | 2,000,000         | 0.00 Member   | Buy          |
| 12:26:03                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 2,000,000         | 0.00 Member   | Sell         |
| 12:26:03                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 134,300,000       | 0.00 Member   | Buy          |
| 12:26:03                           | I2038            | On 02/11/2023 |              | Bond Future | 1               | 134,300,000       | 0.00 Member   | Sell         |
| 14:52:44                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 117,000,000       | 0.00 Member   | Buy          |
| 14:52:44                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 8,900,000         | 0.00 Client   | Sell         |
| 14:52:44                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 6,400,000         | 0.00 Member   | Buy          |
| 14:52:44                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 6,400,000         | 0.00 Client   | Sell         |
| 14:52:44                           | I2038            | On 04/05/2023 |              | Bond Future | 1               | 117,000,000       | 0.00 Member   | Sell         |



| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 14:52:44                           | I2038            | On 04/05/2023 |        |              | Bond Future | 1               | 8,900,000            | 0.00 Member   | Buy          |
| 14:52:44                           | I2038            | On 04/05/2023 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Client   | Sell         |
| 14:52:44                           | I2038            | On 04/05/2023 |        |              | Bond Future | 1               | 8,900,000            | 0.00 Member   | Sell         |
| 14:52:44                           | I2038            | On 04/05/2023 |        |              | Bond Future | 1               | 6,400,000            | 0.00 Member   | Sell         |
| 14:52:44                           | I2038            | On 04/05/2023 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Buy          |
| 14:52:44                           | I2038            | On 04/05/2023 |        |              | Bond Future | 1               | 117,000,000          | 0.00 Client   | Sell         |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Member   | Sell         |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 117,000,000          | 0.00 Member   | Sell         |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 117,000,000          | 0.00 Member   | Buy          |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 8,900,000            | 0.00 Member   | Buy          |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 6,400,000            | 0.00 Member   | Sell         |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 6,400,000            | 0.00 Client   | Buy          |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 6,400,000            | 0.00 Member   | Buy          |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 8,900,000            | 0.00 Member   | Sell         |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 8,900,000            | 0.00 Client   | Buy          |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 2,000,000            | 0.00 Client   | Buy          |
| 14:52:53                           | I2038            | On 02/11/2023 |        |              | Bond Future | 1               | 117,000,000          | 0.00 Client   | Buy          |
| <b>Total for I2038 Bond Future</b> |                  |               |        |              |             | <b>26</b>       | <b>1,074,400,000</b> | <b>0.00</b>   |              |
| 12:26:03                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Sell         |
| 12:26:03                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Buy          |
| 12:26:03                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 423,100,000          | 0.00 Member   | Sell         |
| 12:26:03                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 423,100,000          | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 305,600,000          | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 305,600,000          | 0.00 Client   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 305,600,000          | 0.00 Member   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 92,000,000           | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 92,000,000           | 0.00 Member   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 18,300,000           | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 18,300,000           | 0.00 Member   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Client   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 18,300,000           | 0.00 Client   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Buy          |
| 14:52:22                           | I2046            | On 04/05/2023 |        |              | Bond Future | 1               | 92,000,000           | 0.00 Client   | Sell         |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Sell         |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Client   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 92,000,000           | 0.00 Client   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 92,000,000           | 0.00 Member   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 18,300,000           | 0.00 Member   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Member   | Sell         |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 305,600,000          | 0.00 Member   | Sell         |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 305,600,000          | 0.00 Client   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 18,300,000           | 0.00 Member   | Sell         |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 18,300,000           | 0.00 Client   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 305,600,000          | 0.00 Member   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 92,000,000           | 0.00 Member   | Sell         |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 6,000,000            | 0.00 Client   | Buy          |
| 14:52:33                           | I2046            | On 02/11/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |
| <b>Total for I2046 Bond Future</b> |                  |               |        |              |             | <b>38</b>       | <b>3,384,800,000</b> | <b>0.00</b>   |              |
| 12:26:03                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Sell         |
| 12:26:03                           | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Member   | Buy          |
| 12:26:03                           | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 314,600,000          | 0.00 Member   | Sell         |
| 12:26:03                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 314,600,000          | 0.00 Member   | Buy          |
| 14:53:22                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 243,200,000          | 0.00 Member   | Buy          |
| 14:53:22                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 243,200,000          | 0.00 Client   | Sell         |
| 14:53:22                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 300,000              | 0.00 Client   | Sell         |
| 14:53:22                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 32,000,000           | 0.00 Client   | Sell         |
| 14:53:22                           | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Member   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 27,300,000  | 0.00 Member   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 6,100,000   | 0.00 Member   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Member   | Buy          |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 300,000     | 0.00 Member   | Buy          |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Client   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000     | 0.00 Member   | Buy          |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000     | 0.00 Client   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 6,100,000   | 0.00 Client   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Buy          |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 27,300,000  | 0.00 Member   | Buy          |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 27,300,000  | 0.00 Client   | Sell         |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 6,100,000   | 0.00 Member   | Buy          |
| 14:53:22     | I2050            | On 04/05/2023 |        |              | Bond Future | 1               | 243,200,000 | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 243,200,000 | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 243,200,000 | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 300,000     | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 300,000     | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Member   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 27,300,000  | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 27,300,000  | 0.00 Member   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 6,100,000   | 0.00 Member   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 243,200,000 | 0.00 Member   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 32,000,000  | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 6,100,000   | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 900,000     | 0.00 Member   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 900,000     | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 900,000     | 0.00 Client   | Buy          |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 27,300,000  | 0.00 Member   | Sell         |
| 14:53:38     | I2050            | On 02/11/2023 |        |              | Bond Future | 1               | 6,100,000   | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| <b>Total for I2050 Bond Future</b> |                  |               |        |              |             | <b>44</b>       | <b>2,516,800,000</b> | <b>0.00</b>   |              |
| 10:43:00                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 10:43:00                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 10:58:28                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 55,700,000           | 0.00 Member   | Buy          |
| 10:58:28                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 55,700,000           | 0.00 Member   | Sell         |
| 11:02:43                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 55,700,000           | 0.00 Member   | Buy          |
| 11:02:43                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 55,700,000           | 0.00 Client   | Sell         |
| 12:48:59                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 57,600,000           | 0.00 Member   | Sell         |
| 12:48:59                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 57,600,000           | 0.00 Member   | Buy          |
| 12:48:59                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 53,400,000           | 0.00 Member   | Sell         |
| 12:48:59                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 53,400,000           | 0.00 Member   | Buy          |
| 12:51:33                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 1,237,000,000        | 0.00 Member   | Buy          |
| 12:51:33                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 1,237,000,000        | 0.00 Member   | Sell         |
| 12:51:33                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Buy          |
| 12:51:33                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 100,000              | 0.00 Member   | Sell         |
| 14:43:36                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 500,000              | 0.00 Client   | Sell         |
| 14:43:36                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Buy          |
| 14:43:36                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Sell         |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Sell         |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 2,800,000            | 0.00 Member   | Buy          |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 2,800,000            | 0.00 Member   | Sell         |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 53,400,000           | 0.00 Member   | Buy          |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 53,400,000           | 0.00 Client   | Sell         |
| 14:43:37                           | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 2,800,000            | 0.00 Client   | Sell         |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 500,000              | 0.00 Member   | Sell         |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 500,000              | 0.00 Client   | Buy          |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Buy          |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 2,800,000            | 0.00 Member   | Buy          |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 53,400,000           | 0.00 Member   | Sell         |
| 14:44:19                           | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 53,400,000           | 0.00 Client   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 14:44:19     | R186             | On 02/11/2023 |        |           | Bond Future | 1            | 500,000     | 0.00 Member | Buy       |
| 14:44:19     | R186             | On 02/11/2023 |        |           | Bond Future | 1            | 900,000     | 0.00 Member | Sell      |
| 14:44:19     | R186             | On 02/11/2023 |        |           | Bond Future | 1            | 2,800,000   | 0.00 Member | Sell      |
| 14:44:19     | R186             | On 02/11/2023 |        |           | Bond Future | 1            | 2,800,000   | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 320,000,000 | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 13,400,000  | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 188,900,000 | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 4,800,000   | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 13,400,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 9,200,000   | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 9,200,000   | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 18,200,000  | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 17,100,000  | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 127,700,000 | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 18,200,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 17,100,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 117,300,000 | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 107,400,000 | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 65,500,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 65,500,000  | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 58,300,000  | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 58,300,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 127,700,000 | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 117,300,000 | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 26,900,000  | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 26,900,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 26,900,000  | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 23,300,000  | 0.00 Client | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 107,400,000 | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 65,500,000  | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 9,200,000   | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 4,800,000   | 0.00 Member | Sell      |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 23,300,000  | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 18,200,000  | 0.00 Member | Buy       |
| 14:45:58     | R186             | On 04/05/2023 |        |           | Bond Future | 1            | 17,100,000  | 0.00 Member | Buy       |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 58,300,000  | 0.00 Member   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 320,000,000 | 0.00 Member   | Sell         |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 320,000,000 | 0.00 Member   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 13,400,000  | 0.00 Member   | Sell         |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 23,300,000  | 0.00 Member   | Sell         |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 117,300,000 | 0.00 Client   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 107,400,000 | 0.00 Member   | Sell         |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 188,900,000 | 0.00 Member   | Sell         |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 188,900,000 | 0.00 Member   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 132,100,000 | 0.00 Member   | Sell         |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 132,100,000 | 0.00 Client   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 132,100,000 | 0.00 Member   | Buy          |
| 14:45:58     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 127,700,000 | 0.00 Member   | Sell         |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 3,200,000   | 0.00 Member   | Sell         |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 3,600,000   | 0.00 Member   | Sell         |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 3,600,000   | 0.00 Client   | Buy          |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 3,600,000   | 0.00 Member   | Buy          |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 3,200,000   | 0.00 Member   | Buy          |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 3,200,000   | 0.00 Client   | Buy          |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000     | 0.00 Member   | Sell         |
| 14:45:59     | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000     | 0.00 Client   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 23,300,000  | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 23,300,000  | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 26,900,000  | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 65,500,000  | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 188,900,000 | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 320,000,000 | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 58,300,000  | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 58,300,000  | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 58,300,000  | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 26,900,000  | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 23,300,000  | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 18,200,000  | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 65,500,000  | 0.00 Client   | Sell         |



| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 127,700,000 | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 188,900,000 | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 132,100,000 | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 132,100,000 | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 188,900,000 | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 127,700,000 | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 18,200,000  | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 127,700,000 | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 117,300,000 | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 117,300,000 | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 117,300,000 | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 320,000,000 | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 320,000,000 | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 26,900,000  | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 107,400,000 | 0.00 Member   | Buy          |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 107,400,000 | 0.00 Client   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 107,400,000 | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 65,500,000  | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 132,100,000 | 0.00 Member   | Sell         |
| 14:46:10     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 18,200,000  | 0.00 Member   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 17,100,000  | 0.00 Member   | Buy          |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 9,200,000   | 0.00 Member   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Buy          |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 4,800,000   | 0.00 Member   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 3,600,000   | 0.00 Client   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 3,600,000   | 0.00 Member   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 17,100,000  | 0.00 Member   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 13,400,000  | 0.00 Member   | Buy          |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 13,400,000  | 0.00 Member   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 9,200,000   | 0.00 Member   | Buy          |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 9,200,000   | 0.00 Client   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 3,600,000   | 0.00 Member   | Buy          |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 13,400,000  | 0.00 Client   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 17,100,000  | 0.00 Client   | Sell         |
| 14:46:11     | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 100,000     | 0.00 Member   | Buy          |

| Matched Time                      | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|-----------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 14:46:11                          | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Client   | Sell         |
| 14:46:11                          | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 4,800,000             | 0.00 Client   | Sell         |
| 14:46:11                          | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 3,200,000             | 0.00 Client   | Sell         |
| 14:46:11                          | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 3,200,000             | 0.00 Member   | Buy          |
| 14:46:11                          | R186             | On 02/11/2023 |        |              | Bond Future | 1               | 3,200,000             | 0.00 Member   | Sell         |
| 15:02:44                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Member   | Buy          |
| 15:02:44                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Member   | Sell         |
| 15:26:21                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 32,500,000            | 0.00 Member   | Sell         |
| 15:26:21                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 32,500,000            | 0.00 Member   | Buy          |
| 15:30:11                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 32,500,000            | 0.00 Member   | Sell         |
| 15:30:11                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 32,500,000            | 0.00 Member   | Buy          |
| 16:56:58                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 1,000,000             | 0.00 Client   | Sell         |
| 16:56:58                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 1,000,000             | 0.00 Client   | Buy          |
| 16:57:58                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Client   | Buy          |
| 16:57:58                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Client   | Sell         |
| 16:58:36                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 300,000               | 0.00 Client   | Buy          |
| 16:58:36                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 300,000               | 0.00 Client   | Sell         |
| 16:58:59                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 1,700,000             | 0.00 Client   | Sell         |
| 16:58:59                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 1,700,000             | 0.00 Client   | Buy          |
| 16:59:16                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Client   | Sell         |
| 16:59:16                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 100,000               | 0.00 Client   | Buy          |
| 17:02:15                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 32,500,000            | 0.00 Client   | Sell         |
| 17:02:15                          | R186             | On 04/05/2023 |        |              | Bond Future | 1               | 32,500,000            | 0.00 Member   | Buy          |
| 17:19:56                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 6,800,000             | 0.00 Member   | Sell         |
| 17:39:24                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 3,000,000             | 0.00 Member   | Buy          |
| 17:40:09                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 3,800,000             | 0.00 Member   | Sell         |
| 17:40:09                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 3,800,000             | 0.00 Member   | Buy          |
| 17:40:09                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 3,000,000             | 0.00 Client   | Buy          |
| 17:40:09                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 3,800,000             | 0.00 Client   | Buy          |
| 17:40:09                          | R186             | On 03/08/2023 |        |              | Bond Future | 1               | 3,000,000             | 0.00 Member   | Sell         |
| <b>Total for R186 Bond Future</b> |                  |               |        |              |             | <b>167</b>      | <b>10,808,600,000</b> | <b>0.00</b>   |              |
| 11:22:03                          | R2030            | On 03/08/2023 |        |              | Bond Future | 1               | 900,000               | 0.00 Member   | Sell         |
| 11:22:03                          | R2030            | On 03/08/2023 |        |              | Bond Future | 1               | 900,000               | 0.00 Member   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal          | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|------------------|-------------|----------|
| 11:35:08                           | R2030            | On 03/08/2023 |        |           | Bond Future | 1            | 900,000          | 0.00 Member | Sell     |
| 11:35:08                           | R2030            | On 03/08/2023 |        |           | Bond Future | 1            | 900,000          | 0.00 Client | Buy      |
| 12:48:59                           | R2030            | On 04/05/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Sell     |
| 12:48:59                           | R2030            | On 03/08/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Buy      |
| 12:48:59                           | R2030            | On 03/08/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Sell     |
| 12:48:59                           | R2030            | On 04/05/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Buy      |
| 14:27:15                           | R2030            | On 04/05/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Sell     |
| 14:27:15                           | R2030            | On 04/05/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Client | Buy      |
| 14:27:24                           | R2030            | On 03/08/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Client | Sell     |
| 14:27:24                           | R2030            | On 03/08/2023 |        |           | Bond Future | 1            | 500,000          | 0.00 Member | Buy      |
| <b>Total for R2030 Bond Future</b> |                  |               |        |           |             | <b>12</b>    | <b>7,600,000</b> | <b>0.00</b> |          |
| 11:22:03                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 80,200,000       | 0.00 Member | Sell     |
| 11:22:03                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 80,200,000       | 0.00 Member | Buy      |
| 11:35:58                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 80,200,000       | 0.00 Member | Sell     |
| 11:35:58                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 80,200,000       | 0.00 Client | Buy      |
| 12:07:16                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 365,400,000      | 0.00 Member | Buy      |
| 12:07:16                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 365,400,000      | 0.00 Member | Sell     |
| 12:07:16                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,051,100,000    | 0.00 Member | Buy      |
| 12:07:16                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 3,051,100,000    | 0.00 Member | Sell     |
| 12:27:20                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 600,000          | 0.00 Member | Sell     |
| 12:27:20                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 600,000          | 0.00 Member | Buy      |
| 12:27:20                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 600,000          | 0.00 Member | Buy      |
| 12:27:20                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 600,000          | 0.00 Member | Sell     |
| 12:27:20                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,329,400,000    | 0.00 Member | Buy      |
| 12:27:20                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 77,800,000       | 0.00 Member | Sell     |
| 12:27:20                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 3,329,400,000    | 0.00 Member | Sell     |
| 12:27:20                           | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 77,800,000       | 0.00 Member | Buy      |
| 14:31:05                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 157,400,000      | 0.00 Member | Buy      |
| 14:31:05                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 2,225,700,000    | 0.00 Member | Buy      |
| 14:31:05                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 302,600,000      | 0.00 Client | Sell     |
| 14:31:05                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 157,400,000      | 0.00 Client | Sell     |
| 14:31:05                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 2,225,700,000    | 0.00 Client | Sell     |
| 14:31:05                           | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 157,400,000      | 0.00 Member | Sell     |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 14:31:05     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 2,225,700,000 | 0.00 Member   | Sell         |
| 14:31:05     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 302,600,000   | 0.00 Member   | Buy          |
| 14:31:05     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 365,400,000   | 0.00 Member   | Buy          |
| 14:31:05     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 302,600,000   | 0.00 Member   | Sell         |
| 14:31:05     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 365,400,000   | 0.00 Client   | Sell         |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 157,400,000   | 0.00 Member   | Sell         |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 2,225,700,000 | 0.00 Member   | Sell         |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 365,400,000   | 0.00 Member   | Sell         |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 2,225,700,000 | 0.00 Client   | Buy          |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 157,400,000   | 0.00 Client   | Buy          |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 157,400,000   | 0.00 Member   | Buy          |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 2,225,700,000 | 0.00 Member   | Buy          |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 302,600,000   | 0.00 Member   | Sell         |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 302,600,000   | 0.00 Client   | Buy          |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 302,600,000   | 0.00 Member   | Buy          |
| 14:32:18     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 365,400,000   | 0.00 Client   | Buy          |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 3,800,000     | 0.00 Member   | Sell         |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 73,400,000    | 0.00 Member   | Sell         |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 600,000       | 0.00 Client   | Buy          |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 3,800,000     | 0.00 Client   | Buy          |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 3,800,000     | 0.00 Member   | Buy          |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 600,000       | 0.00 Member   | Sell         |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 73,400,000    | 0.00 Client   | Buy          |
| 14:33:25     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 73,400,000    | 0.00 Member   | Buy          |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 73,400,000    | 0.00 Member   | Buy          |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 73,400,000    | 0.00 Member   | Sell         |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,800,000     | 0.00 Member   | Buy          |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,800,000     | 0.00 Client   | Sell         |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,800,000     | 0.00 Member   | Sell         |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 73,400,000    | 0.00 Client   | Sell         |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 600,000       | 0.00 Member   | Buy          |
| 14:34:05     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 600,000       | 0.00 Client   | Sell         |
| 14:42:12     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,384,000,000 | 0.00 Member   | Buy          |
| 14:42:12     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,384,000,000 | 0.00 Client   | Sell         |
| 14:42:12     | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,384,000,000 | 0.00 Member   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|---------------|-------------|-----------|
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 19,400,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 19,400,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 15,400,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 189,200,000   | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 97,600,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 66,000,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 1,080,500,000 | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 1,080,500,000 | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 238,200,000   | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 21,400,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 66,000,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 66,000,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 53,200,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 53,200,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 51,000,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 19,400,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 51,000,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 51,000,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 43,600,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 43,600,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 43,600,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 8,500,000     | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 15,400,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 15,400,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 14,200,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 21,400,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 21,400,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 8,100,000     | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 8,100,000     | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 13,800,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 13,800,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 12,000,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 12,000,000    | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,600,000     | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,300,000     | 0.00 Member | Buy       |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|---------------|-------------|-----------|
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,300,000     | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 2,100,000     | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 8,500,000     | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 8,100,000     | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,700,000     | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 8,500,000     | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 14,200,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 14,200,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 13,800,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,600,000     | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 238,200,000   | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 238,200,000   | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,700,000     | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 97,600,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 12,000,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,600,000     | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,300,000     | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 2,100,000     | 0.00 Member | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 600,000       | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 2,100,000     | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 3,700,000     | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 600,000       | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 53,200,000    | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 189,200,000   | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 189,200,000   | 0.00 Client | Sell      |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 97,600,000    | 0.00 Member | Buy       |
| 14:42:12     | R2032            | On 04/05/2023 |        |           | Bond Future | 1            | 1,080,500,000 | 0.00 Client | Sell      |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 1,080,500,000 | 0.00 Client | Buy       |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 238,200,000   | 0.00 Member | Sell      |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 189,200,000   | 0.00 Member | Sell      |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 189,200,000   | 0.00 Client | Buy       |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 189,200,000   | 0.00 Member | Buy       |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 238,200,000   | 0.00 Member | Buy       |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 97,600,000    | 0.00 Member | Buy       |
| 14:42:24     | R2032            | On 02/11/2023 |        |           | Bond Future | 1            | 1,384,000,000 | 0.00 Client | Buy       |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 14:42:24     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 1,384,000,000 | 0.00 Member   | Buy          |
| 14:42:24     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 1,384,000,000 | 0.00 Member   | Sell         |
| 14:42:24     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 1,080,500,000 | 0.00 Member   | Sell         |
| 14:42:24     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 1,080,500,000 | 0.00 Member   | Buy          |
| 14:42:24     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 238,200,000   | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 21,400,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 53,200,000    | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 53,200,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 51,000,000    | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 51,000,000    | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 51,000,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 19,400,000    | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 19,400,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 15,400,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 43,600,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 21,400,000    | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 21,400,000    | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 14,200,000    | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 14,200,000    | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 14,200,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 13,800,000    | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 13,800,000    | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 13,800,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,700,000     | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,700,000     | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,600,000     | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 12,000,000    | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 8,500,000     | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 8,100,000     | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,300,000     | 0.00 Member   | Sell         |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,300,000     | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 2,100,000     | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 8,100,000     | 0.00 Client   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 8,100,000     | 0.00 Member   | Buy          |
| 14:42:25     | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,700,000     | 0.00 Member   | Sell         |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal               | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|-----------------------|---------------|--------------|
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,300,000             | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 600,000               | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 600,000               | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 66,000,000            | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 66,000,000            | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,600,000             | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 97,600,000            | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 66,000,000            | 0.00 Member   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 3,600,000             | 0.00 Member   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 2,100,000             | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 2,100,000             | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 12,000,000            | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 8,500,000             | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 8,500,000             | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 19,400,000            | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 15,400,000            | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 15,400,000            | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 43,600,000            | 0.00 Member   | Sell         |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 43,600,000            | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 53,200,000            | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 97,600,000            | 0.00 Client   | Buy          |
| 14:42:25                           | R2032            | On 02/11/2023 |        |              | Bond Future | 1               | 12,000,000            | 0.00 Client   | Buy          |
| 16:52:20                           | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Member   | Sell         |
| 16:52:20                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Member   | Buy          |
| 16:52:20                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Member   | Sell         |
| 16:52:20                           | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Member   | Buy          |
| 16:58:18                           | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Member   | Buy          |
| 16:58:18                           | R2032            | On 04/05/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Client   | Sell         |
| 16:58:39                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Member   | Sell         |
| 16:58:39                           | R2032            | On 03/08/2023 |        |              | Bond Future | 1               | 1,139,700,000         | 0.00 Client   | Buy          |
| <b>Total for R2032 Bond Future</b> |                  |               |        |              |             | <b>192</b>      | <b>61,104,800,000</b> | <b>0.00</b>   |              |
| 11:22:03                           | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 80,200,000            | 0.00 Member   | Sell         |
| 11:22:03                           | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 80,200,000            | 0.00 Member   | Buy          |



| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 11:35:19     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 80,200,000    | 0.00 Member   | Sell         |
| 11:35:19     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 80,200,000    | 0.00 Client   | Buy          |
| 12:46:51     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 9,887,800,000 | 0.00 Member   | Buy          |
| 12:46:51     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 9,887,800,000 | 0.00 Member   | Sell         |
| 12:46:51     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 800,000       | 0.00 Member   | Buy          |
| 12:46:51     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 800,000       | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 775,000,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 423,400,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 423,400,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 1,514,800,000 | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 1,386,600,000 | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 1,386,600,000 | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 775,000,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 255,100,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 349,800,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 349,800,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 325,000,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 258,600,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 621,800,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 349,800,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 1,386,600,000 | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 227,200,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 182,500,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 258,600,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 255,100,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 236,600,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 236,600,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 325,000,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 258,600,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 621,800,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 423,400,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 74,700,000    | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 129,300,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 85,700,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 227,200,000   | 0.00 Member   | Buy          |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 182,500,000   | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 255,100,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 129,300,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 2,817,900,000 | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 775,000,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 129,300,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 236,600,000   | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 227,200,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 45,300,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 27,000,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 85,700,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 74,700,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 74,700,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 51,700,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 27,000,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 182,500,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 22,900,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 51,700,000    | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 51,700,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 45,300,000    | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 22,900,000    | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 22,900,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 21,600,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 21,600,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 17,800,000    | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 17,800,000    | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 2,817,900,000 | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 9,200,000     | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 621,800,000   | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 1,514,800,000 | 0.00 Member   | Buy          |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 1,514,800,000 | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 2,817,900,000 | 0.00 Member   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 17,800,000    | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 21,600,000    | 0.00 Client   | Sell         |
| 14:38:08     | R2035            | On 04/05/2023 |        |              | Bond Future | 1               | 325,000,000   | 0.00 Client   | Sell         |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|---------------|-------------|-----------|
| 14:38:08     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 27,000,000    | 0.00 Client | Sell      |
| 14:38:08     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 45,300,000    | 0.00 Member | Buy       |
| 14:38:08     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 85,700,000    | 0.00 Client | Sell      |
| 14:38:08     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 9,200,000     | 0.00 Client | Sell      |
| 14:38:08     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 9,200,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 8,800,000     | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 8,800,000     | 0.00 Client | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 8,800,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 4,000,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 1,400,000     | 0.00 Client | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 1,400,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 8,000,000     | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 8,000,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 4,300,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 8,000,000     | 0.00 Client | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 1,400,000     | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 1,000,000     | 0.00 Member | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 800,000       | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 800,000       | 0.00 Client | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 4,300,000     | 0.00 Client | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 1,000,000     | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 1,000,000     | 0.00 Client | Sell      |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 4,300,000     | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 4,000,000     | 0.00 Member | Buy       |
| 14:38:09     | R2035            | On 04/05/2023 |        |           | Bond Future | 1            | 4,000,000     | 0.00 Client | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 27,000,000    | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 2,817,900,000 | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 775,000,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,000,000     | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,000,000     | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 4,300,000     | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 4,000,000     | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 21,600,000    | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 17,800,000    | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 8,000,000     | 0.00 Client | Buy       |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal       | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|---------------|-------------|-----------|
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 4,300,000     | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 800,000       | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 2,817,900,000 | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 2,817,900,000 | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,514,800,000 | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,514,800,000 | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,514,800,000 | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 349,800,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 349,800,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,386,600,000 | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 775,000,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 621,800,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 621,800,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 227,200,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 325,000,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 325,000,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 258,600,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 423,400,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 423,400,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 182,500,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 129,300,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 129,300,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 255,100,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 255,100,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 236,600,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,386,600,000 | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 775,000,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,386,600,000 | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 227,200,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 227,200,000   | 0.00 Member | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 182,500,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 236,600,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 258,600,000   | 0.00 Member | Sell      |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 258,600,000   | 0.00 Client | Buy       |
| 14:38:47     | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 255,100,000   | 0.00 Member | Sell      |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 423,400,000 | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 349,800,000 | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 22,900,000  | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 51,700,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 85,700,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 85,700,000  | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 74,700,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 236,600,000 | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 85,700,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 74,700,000  | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 8,800,000   | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 9,200,000   | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 9,200,000   | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 22,900,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 74,700,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 51,700,000  | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 51,700,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 45,300,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 45,300,000  | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 129,300,000 | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 17,800,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 17,800,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 45,300,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 27,000,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 27,000,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 22,900,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 8,800,000   | 0.00 Client   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 8,800,000   | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 8,000,000   | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 8,000,000   | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 21,600,000  | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 21,600,000  | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 800,000     | 0.00 Member   | Sell         |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 4,300,000   | 0.00 Member   | Buy          |
| 14:38:47     | R2035            | On 02/11/2023 |        |              | Bond Future | 1               | 4,000,000   | 0.00 Client   | Buy          |

| Matched Time                       | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal               | Trade Type  | Buy/Sell |
|------------------------------------|------------------|---------------|--------|-----------|-------------|--------------|-----------------------|-------------|----------|
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 4,000,000             | 0.00 Member | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,400,000             | 0.00 Member | Sell     |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 9,200,000             | 0.00 Member | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 621,800,000           | 0.00 Client | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 325,000,000           | 0.00 Client | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 182,500,000           | 0.00 Client | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,400,000             | 0.00 Client | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,400,000             | 0.00 Member | Buy      |
| 14:38:47                           | R2035            | On 02/11/2023 |        |           | Bond Future | 1            | 1,000,000             | 0.00 Member | Buy      |
| <b>Total for R2035 Bond Future</b> |                  |               |        |           |             | <b>186</b>   | <b>79,423,200,000</b> | <b>0.00</b> |          |
| 11:22:03                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 47,000,000            | 0.00 Member | Sell     |
| 11:22:03                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 47,000,000            | 0.00 Member | Buy      |
| 11:35:30                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 47,000,000            | 0.00 Member | Sell     |
| 11:35:30                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 47,000,000            | 0.00 Client | Buy      |
| 12:03:41                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 156,300,000           | 0.00 Member | Buy      |
| 12:29:51                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 140,500,000           | 0.00 Member | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 300,000               | 0.00 Client | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 3,200,000             | 0.00 Member | Buy      |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 8,700,000             | 0.00 Client | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 8,700,000             | 0.00 Member | Buy      |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 140,500,000           | 0.00 Client | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 3,600,000             | 0.00 Member | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 3,200,000             | 0.00 Client | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 3,200,000             | 0.00 Member | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 140,500,000           | 0.00 Member | Buy      |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 8,700,000             | 0.00 Member | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 300,000               | 0.00 Member | Buy      |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 300,000               | 0.00 Member | Sell     |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 3,600,000             | 0.00 Member | Buy      |
| 12:31:00                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 3,600,000             | 0.00 Client | Sell     |
| 14:21:14                           | R2037            | On 04/05/2023 |        |           | Bond Future | 1            | 41,500,000            | 0.00 Member | Buy      |
| 14:21:14                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 41,500,000            | 0.00 Member | Sell     |
| 14:21:14                           | R2037            | On 03/08/2023 |        |           | Bond Future | 1            | 40,000,000            | 0.00 Member | Buy      |

| Matched Time                       | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal              | Trade<br>Type | Buy/<br>Sell |
|------------------------------------|------------------|---------------|--------|--------------|-------------|-----------------|----------------------|---------------|--------------|
| 14:21:14                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Member   | Sell         |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Sell         |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Member   | Buy          |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Client   | Sell         |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Buy          |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 600,000              | 0.00 Client   | Sell         |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 14:26:03                           | R2037            | On 04/05/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Sell         |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Sell         |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 600,000              | 0.00 Client   | Buy          |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Client   | Buy          |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Client   | Buy          |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 600,000              | 0.00 Member   | Buy          |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Sell         |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 900,000              | 0.00 Member   | Buy          |
| 14:26:33                           | R2037            | On 03/08/2023 |        |              | Bond Future | 1               | 40,000,000           | 0.00 Member   | Sell         |
| <b>Total for R2037 Bond Future</b> |                  |               |        |              |             | <b>40</b>       | <b>1,145,200,000</b> | <b>0.00</b>   |              |
| 11:22:03                           | R2040            | On 03/08/2023 |        |              | Bond Future | 1               | 44,800,000           | 0.00 Member   | Sell         |
| 11:22:03                           | R2040            | On 03/08/2023 |        |              | Bond Future | 1               | 44,800,000           | 0.00 Member   | Buy          |
| 11:36:09                           | R2040            | On 03/08/2023 |        |              | Bond Future | 1               | 44,800,000           | 0.00 Member   | Sell         |
| 11:36:09                           | R2040            | On 03/08/2023 |        |              | Bond Future | 1               | 44,800,000           | 0.00 Client   | Buy          |
| <b>Total for R2040 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>179,200,000</b>   | <b>0.00</b>   |              |
| 11:22:03                           | R2044            | On 03/08/2023 |        |              | Bond Future | 1               | 18,600,000           | 0.00 Member   | Sell         |
| 11:22:03                           | R2044            | On 03/08/2023 |        |              | Bond Future | 1               | 18,600,000           | 0.00 Member   | Buy          |
| 11:36:22                           | R2044            | On 03/08/2023 |        |              | Bond Future | 1               | 18,600,000           | 0.00 Client   | Buy          |
| 11:36:22                           | R2044            | On 03/08/2023 |        |              | Bond Future | 1               | 18,600,000           | 0.00 Member   | Sell         |
| <b>Total for R2044 Bond Future</b> |                  |               |        |              |             | <b>4</b>        | <b>74,400,000</b>    | <b>0.00</b>   |              |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal       | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|---------------|---------------|--------------|
| 12:51:33     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 156,200,000   | 0.00 Member   | Sell         |
| 12:51:33     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 1,106,900,000 | 0.00 Member   | Buy          |
| 12:51:33     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 156,200,000   | 0.00 Member   | Buy          |
| 12:51:33     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 1,106,900,000 | 0.00 Member   | Sell         |
| 12:51:33     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 100,000       | 0.00 Member   | Sell         |
| 12:51:33     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 1,000,000     | 0.00 Member   | Buy          |
| 12:51:33     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 100,000       | 0.00 Member   | Buy          |
| 12:51:33     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 1,000,000     | 0.00 Member   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 110,400,000   | 0.00 Member   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 41,100,000    | 0.00 Member   | Buy          |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 41,100,000    | 0.00 Client   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 41,100,000    | 0.00 Member   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 2,500,000     | 0.00 Member   | Buy          |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 2,500,000     | 0.00 Member   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 1,900,000     | 0.00 Member   | Buy          |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 1,900,000     | 0.00 Client   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 1,900,000     | 0.00 Member   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 200,000       | 0.00 Member   | Buy          |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 100,000       | 0.00 Client   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 200,000       | 0.00 Client   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 2,500,000     | 0.00 Client   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 110,400,000   | 0.00 Client   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 110,400,000   | 0.00 Member   | Buy          |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 200,000       | 0.00 Member   | Sell         |
| 14:55:34     | R2048            | On 04/05/2023 |        |              | Bond Future | 1               | 100,000       | 0.00 Member   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 1,900,000     | 0.00 Member   | Sell         |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 1,900,000     | 0.00 Client   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 41,100,000    | 0.00 Member   | Sell         |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 2,500,000     | 0.00 Member   | Sell         |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 100,000       | 0.00 Client   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 200,000       | 0.00 Client   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 110,400,000   | 0.00 Member   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 41,100,000    | 0.00 Client   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 41,100,000    | 0.00 Member   | Buy          |
| 14:55:45     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 2,500,000     | 0.00 Client   | Buy          |



| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 200,000     | 0.00 Member | Buy       |
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 100,000     | 0.00 Member | Sell      |
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 110,400,000 | 0.00 Member | Sell      |
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 110,400,000 | 0.00 Client | Buy       |
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 2,500,000   | 0.00 Member | Buy       |
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 1,900,000   | 0.00 Member | Buy       |
| 14:55:45     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 200,000     | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 289,600,000 | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 289,600,000 | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 2,300,000   | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 1,000,000   | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 75,600,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 68,200,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 68,200,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 190,700,000 | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 190,700,000 | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 187,400,000 | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 65,800,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 47,400,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 47,400,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 47,400,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 91,300,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 75,600,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 9,100,000   | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 31,500,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 20,300,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 20,300,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 68,200,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 65,800,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 2,300,000   | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 289,600,000 | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 187,400,000 | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 14,400,000  | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 12,300,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 12,300,000  | 0.00 Member | Buy       |

| Matched Time | Contract Details |               | Strike | Call/ Put | Product     | No of Trades | Nominal     | Trade Type  | Buy/ Sell |
|--------------|------------------|---------------|--------|-----------|-------------|--------------|-------------|-------------|-----------|
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 65,800,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 14,400,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 12,300,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 1,000,000   | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 9,100,000   | 0.00 Member | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 2,300,000   | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 14,400,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 9,100,000   | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 31,500,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 31,500,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 20,300,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 75,600,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 187,400,000 | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 91,300,000  | 0.00 Member | Sell      |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 91,300,000  | 0.00 Client | Buy       |
| 14:55:57     | R2048            | On 04/05/2023 |        |           | Bond Future | 1            | 190,700,000 | 0.00 Member | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 31,500,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 20,300,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 65,800,000  | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 75,600,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 68,200,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 91,300,000  | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 14,400,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 1,000,000   | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 1,000,000   | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 14,400,000  | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 9,100,000   | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 9,100,000   | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 65,800,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 289,600,000 | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 289,600,000 | 0.00 Member | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 190,700,000 | 0.00 Member | Buy       |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 12,300,000  | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 2,300,000   | 0.00 Client | Sell      |
| 14:56:07     | R2048            | On 02/11/2023 |        |           | Bond Future | 1            | 9,100,000   | 0.00 Member | Sell      |

| Matched Time | Contract Details |               | Strike | Call/<br>Put | Product     | No<br>of Trades | Nominal     | Trade<br>Type | Buy/<br>Sell |
|--------------|------------------|---------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 2,300,000   | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 2,300,000   | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 47,400,000  | 0.00 Client   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 47,400,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 91,300,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 75,600,000  | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 75,600,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 68,200,000  | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 31,500,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 20,300,000  | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 20,300,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 68,200,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 65,800,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 47,400,000  | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 289,600,000 | 0.00 Client   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 187,400,000 | 0.00 Client   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 14,400,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 12,300,000  | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 12,300,000  | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 31,500,000  | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 190,700,000 | 0.00 Client   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 190,700,000 | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 187,400,000 | 0.00 Member   | Buy          |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 187,400,000 | 0.00 Member   | Sell         |
| 14:56:07     | R2048            | On 02/11/2023 |        |              | Bond Future | 1               | 91,300,000  | 0.00 Client   | Sell         |

**Total for R2048 Bond Future**

**130**

**10,104,800,000**

**0.00**

|          |      |               |  |  |             |   |            |             |      |
|----------|------|---------------|--|--|-------------|---|------------|-------------|------|
| 10:08:14 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 5,000,000  | 0.00 Member | Buy  |
| 10:08:14 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 10,000,000 | 0.00 Member | Sell |
| 14:59:12 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 5,000,000  | 0.00 Client | Buy  |
| 14:59:12 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 5,000,000  | 0.00 Member | Sell |
| 14:59:12 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 5,000,000  | 0.00 Member | Buy  |
| 14:59:12 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 5,000,000  | 0.00 Member | Sell |
| 14:59:12 | R209 | On 04/05/2023 |  |  | Bond Future | 1 | 5,000,000  | 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 R209 Bond Future</b>      |                  |               |        |              |             | <b>7</b>        | <b>40,000,000</b>      | <b>0.00</b>   |              |
| 17:19:06                               | R213             | On 04/05/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Member   | Buy          |
| 17:19:06                               | R213             | On 03/08/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Member   | Sell         |
| 17:19:06                               | R213             | On 03/08/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Member   | Buy          |
| 17:19:06                               | R213             | On 04/05/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Member   | Sell         |
| 17:21:00                               | R213             | On 04/05/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Client   | Sell         |
| 17:21:00                               | R213             | On 04/05/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Member   | Buy          |
| 17:21:23                               | R213             | On 03/08/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Client   | Buy          |
| 17:21:23                               | R213             | On 03/08/2023 |        |              | Bond Future | 1               | 1,350,100,000          | 0.00 Member   | Sell         |
| <b>Total for R213 Bond Future</b>      |                  |               |        |              |             | <b>8</b>        | <b>10,800,800,000</b>  | <b>0.00</b>   |              |
| 12:07:16                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 50,000,000             | 0.00 Member   | Sell         |
| 15:51:10                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 3,000,000              | 0.00 Member   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 16,000,000             | 0.00 Member   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 7,000,000              | 0.00 Member   | Sell         |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 7,000,000              | 0.00 Member   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 3,000,000              | 0.00 Member   | Sell         |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 24,000,000             | 0.00 Member   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 3,000,000              | 0.00 Client   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 16,000,000             | 0.00 Client   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 24,000,000             | 0.00 Client   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 7,000,000              | 0.00 Client   | Buy          |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 24,000,000             | 0.00 Member   | Sell         |
| 15:52:58                               | R214             | On 04/05/2023 |        |              | Bond Future | 1               | 16,000,000             | 0.00 Member   | Sell         |
| <b>Total for R214 Bond Future</b>      |                  |               |        |              |             | <b>13</b>       | <b>200,000,000</b>     | <b>0.00</b>   |              |
| <b>Grand Total for all Instruments</b> |                  |               |        |              |             | <b>873</b>      | <b>180,917,000,000</b> | <b>0.00</b>   |              |