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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/02/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-02-21 08:49:23 | 2030 On 02/05/2024 | | | Bond Future | 1 | 45,000,000 | Member | Buy |
| 2024-02-21 08:49:54 | 2030 On 02/05/2024 | | | Bond Future | 1 | 45,000,000 | Member | Sell |
| 2024-02-21 09:00:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 45,000,000 | Member | Buy |
| 2024-02-21 09:00:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 45,000,000 | Client | Sell |
| Total for 2030 Bond Future | | | | | 4 | 180,000,000 | | |
| 2024-02-21 08:49:23 | 2032 On 02/05/2024 | | | Bond Future | 1 | 50,000,000 | Member | Buy |
| 2024-02-21 08:50:16 | 2032 On 02/05/2024 | | | Bond Future | 1 | 50,000,000 | Member | Sell |
| 2024-02-21 09:00:56 | 2032 On 02/05/2024 | | | Bond Future | 1 | 50,000,000 | Member | Buy |
| 2024-02-21 09:00:56 | 2032 On 02/05/2024 | | | Bond Future | 1 | 50,000,000 | Client | Sell |
| Total for 2032 Bond Future | | | | | 4 | 200,000,000 | | |
| 2024-02-21 09:49:55 | 2037 On 01/08/2024 | | | Bond Future | 1 | 145,000,000 | Member | Sell |
| 2024-02-21 09:54:02 | 2037 On 01/08/2024 | | | Bond Future | 1 | 145,000,000 | Member | Buy |
| 2024-02-21 11:05:04 | 2037 On 01/08/2024 | | | Bond Future | 1 | 145,000,000 | Client | Buy |
| 2024-02-21 11:05:04 | 2037 On 01/08/2024 | | | Bond Future | 1 | 145,000,000 | Member | Sell |
| Total for 2037 Bond Future | | | | | 4 | 580,000,000 | | |
| 2024-02-21 15:38:31 | 2040 On 02/05/2024 | | | Bond Future | 1 | 43,000,000 | Member | Sell |
| 2024-02-21 15:38:31 | 2040 On 02/05/2024 | | | Bond Future | 1 | 43,000,000 | Member | Buy |
| 2024-02-21 15:44:06 | 2040 On 02/05/2024 | | | Bond Future | 1 | 100,000 | Member | Buy |
| 2024-02-21 15:44:06 | 2040 On 02/05/2024 | | | Bond Future | 1 | 43,000,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 4,400,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 25,200,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Client | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Member | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 4,400,000 | Member | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 100,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 4,100,000 | Member | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,700,000 | Member | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 1,500,000 | Member | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 25,200,000 | Member | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 4,400,000 | Client | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 4,100,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 1,500,000 | Client | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 100,000 | Client | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 4,100,000 | Client | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 25,200,000 | Client | Buy |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,700,000 | Member | Sell |
| 2024-02-21 16:50:50 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,700,000 | Client | Buy |
| Total for 2040 Bond Future | | | | | 24 | 258,000,000 | | |
| 2024-02-21 15:18:04 | 2044 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Sell |
| 2024-02-21 15:18:04 | 2044 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-02-21 15:23:14 | 2044 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Client | Sell |
| 2024-02-21 15:23:14 | 2044 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-02-21 17:44:48 | 2044 On 02/05/2024 | | | Bond Future | 1 | 73,500,000 | Member | Buy |
| 2024-02-21 17:56:30 | 2044 On 02/05/2024 | | | Bond Future | 1 | 800,000 | Member | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 67,000,000 | Member | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 67,000,000 | Member | Buy |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 3,900,000 | Member | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 1,800,000 | Member | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 67,000,000 | Client | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 800,000 | Member | Buy |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 1,800,000 | Client | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 3,900,000 | Client | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 800,000 | Client | Sell |
| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 1,800,000 | Member | Buy |

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| 2024-02-21 17:57:26 | 2044 On 02/05/2024 | | | Bond Future | 1 | 3,900,000 | Member | Buy |
| Total for 2044 Bond Future | | | | | 17 | 294,800,000 | | |
| 2024-02-21 08:49:23 | R035 On 02/05/2024 | | | Bond Future | 1 | 51,700,000 | Member | Buy |
| 2024-02-21 08:50:39 | R035 On 02/05/2024 | | | Bond Future | 1 | 51,700,000 | Member | Sell |
| 2024-02-21 09:00:15 | R035 On 02/05/2024 | | | Bond Future | 1 | 51,700,000 | Member | Buy |
| 2024-02-21 09:00:15 | R035 On 02/05/2024 | | | Bond Future | 1 | 51,700,000 | Client | Sell |
| 2024-02-21 11:41:16 | R035 On 02/05/2024 | | | Bond Future | 1 | 15,400,000 | Member | Sell |
| 2024-02-21 11:41:58 | R035 On 02/05/2024 | | | Bond Future | 1 | 12,600,000 | Member | Buy |
| 2024-02-21 11:43:33 | R035 On 02/05/2024 | | | Bond Future | 1 | 2,800,000 | Member | Buy |
| 2024-02-21 11:43:33 | R035 On 02/05/2024 | | | Bond Future | 1 | 12,600,000 | Client | Buy |
| 2024-02-21 11:43:33 | R035 On 02/05/2024 | | | Bond Future | 1 | 2,800,000 | Member | Sell |
| 2024-02-21 11:43:33 | R035 On 02/05/2024 | | | Bond Future | 1 | 2,800,000 | Client | Buy |
| 2024-02-21 11:43:33 | R035 On 02/05/2024 | | | Bond Future | 1 | 12,600,000 | Member | Sell |
| 2024-02-21 13:20:11 | R035 On 02/05/2024 | | | Bond Future | 1 | 15,400,000 | Member | Buy |
| 2024-02-21 13:20:11 | R035 On 02/05/2024 | | | Bond Future | 1 | 15,400,000 | Member | Sell |
| 2024-02-21 16:51:11 | R035 On 02/05/2024 | | | Bond Future | 1 | 1,600,000 | Member | Sell |
| 2024-02-21 16:51:11 | R035 On 02/05/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| 2024-02-21 17:16:45 | R035 On 02/05/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| 2024-02-21 17:16:45 | R035 On 02/05/2024 | | | Bond Future | 1 | 1,600,000 | Member | Sell |
| 2024-02-21 17:33:22 | R035 On 02/05/2024 | | | Bond Future | 1 | 1,600,000 | Client | Sell |
| 2024-02-21 17:33:22 | R035 On 02/05/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| Total for R035 Bond Future | | | | | 19 | 308,800,000 | | |
| 2024-02-21 15:18:04 | R248 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-02-21 15:18:04 | R248 On 02/05/2024 | | | Bond Future | 1 | 400,000 | Member | Sell |
| 2024-02-21 15:24:18 | R248 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Sell |
| 2024-02-21 15:24:18 | R248 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Client | Buy |
| 2024-02-21 15:24:18 | R248 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Client | Buy |
| 2024-02-21 15:24:18 | R248 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-02-21 15:24:18 | R248 On 02/05/2024 | | | Bond Future | 1 | 200,000 | Member | Sell |
| Total for R248 Bond Future | | | | | 7 | 1,600,000 | | |
| Grand Total for all Instruments | | | | | 79 | 1,823,200,000 | | |