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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/05/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-05-21 10:15:17 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,000,000 | Member | Sell |
| 2024-05-21 10:15:17 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| 2024-05-21 12:28:05 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,000,000 | Client | Sell |
| 2024-05-21 12:28:05 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| 2024-05-21 17:35:50 | 2030 On 01/08/2024 | | | Bond Future | 1 | 42,500,000 | Member | Buy |
| 2024-05-21 17:40:31 | 2030 On 01/08/2024 | | | Bond Future | 1 | 42,500,000 | Member | Sell |
| 2024-05-21 17:44:33 | 2030 On 01/08/2024 | | | Bond Future | 1 | 42,500,000 | Client | Sell |
| 2024-05-21 17:44:33 | 2030 On 01/08/2024 | | | Bond Future | 1 | 42,500,000 | Member | Buy |
| Total for 2030 Bond Future | | | | | 8 | 186,000,000 | | |
| 2024-05-21 10:05:05 | 2032 On 01/08/2024 | | | Bond Future | 1 | 21,000,000 | Member | Buy |
| 2024-05-21 11:21:21 | 2032 On 01/08/2024 | | | Bond Future | 1 | 21,000,000 | Client | Sell |
| 2024-05-21 14:57:23 | 2032 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Buy |
| 2024-05-21 17:45:57 | 2032 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Sell |
| 2024-05-21 17:46:18 | 2032 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Buy |
| 2024-05-21 17:46:18 | 2032 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Client | Sell |
| Total for 2032 Bond Future | | | | | 6 | 48,800,000 | | |
| 2024-05-21 08:46:26 | 2037 On 07/11/2024 | | | Bond Future | 1 | 400,000 | Client | Sell |
| 2024-05-21 08:46:26 | 2037 On 07/11/2024 | | | Bond Future | 1 | 400,000 | Client | Buy |
| 2024-05-21 11:15:47 | 2037 On 01/08/2024 | | | Bond Future | 1 | 23,000,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-05-21 11:23:37 | 2037 On 01/08/2024 | | | Bond Future | 1 | 4,800,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 9,100,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 800,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 3,800,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 3,800,000 | Client | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 9,100,000 | Client | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 4,800,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 9,100,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Client | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 3,800,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 900,000 | Client | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 800,000 | Client | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Client | Sell |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 800,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| 2024-05-21 11:24:48 | 2037 On 01/08/2024 | | | Bond Future | 1 | 4,800,000 | Client | Sell |
| 2024-05-21 15:17:50 | 2037 On 01/08/2024 | | | Bond Future | 1 | 120,000,000 | Member | Buy |
| 2024-05-21 15:27:09 | 2037 On 01/08/2024 | | | Bond Future | 1 | 120,000,000 | Client | Sell |
| Total for 2037 Bond Future | | | | | 26 | 332,800,000 | | |
| 2024-05-21 08:44:37 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,200,000 | Client | Buy |
| 2024-05-21 08:44:37 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,200,000 | Client | Sell |
| 2024-05-21 14:57:23 | 2040 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |
| 2024-05-21 17:47:22 | 2040 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Sell |
| 2024-05-21 17:47:43 | 2040 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Client | Sell |
| 2024-05-21 17:47:43 | 2040 On 01/08/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |
| Total for 2040 Bond Future | | | | | 6 | 4,400,000 | | |
| 2024-05-21 13:04:09 | 2046 On 01/08/2024 | | | Bond Future | 1 | 40,300,000 | Member | Sell |
| 2024-05-21 13:49:20 | 2046 On 01/08/2024 | | | Bond Future | 1 | 40,300,000 | Member | Buy |
| 2024-05-21 13:50:12 | 2046 On 01/08/2024 | | | Bond Future | 1 | 40,300,000 | Client | Buy |
| 2024-05-21 13:50:12 | 2046 On 01/08/2024 | | | Bond Future | 1 | 40,300,000 | Member | Sell |
| Total for 2046 Bond Future | | | | | 4 | 161,200,000 | | |
| 2024-05-21 09:30:38 | R035 On 01/08/2024 | | | Bond Future | 1 | 100,000,000 | Member | Buy |
| 2024-05-21 09:30:38 | R035 On 01/08/2024 | | | Bond Future | 1 | 100,000,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2024-05-21 09:33:50 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-05-21 09:33:50 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-05-21 09:48:48 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-05-21 09:48:48 | R035 On 01/08/2024 | | | Bond Future | 1 | 1,000,000 | Client | Buy |
| 2024-05-21 14:57:23 | R035 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |
| 2024-05-21 16:30:01 | R035 On 01/08/2024 | 13.23 | Call | Bond Future | 1 | 40,000,000 | Client | Buy |
| 2024-05-21 16:30:01 | R035 On 01/08/2024 | 13.23 | Call | Bond Future | 1 | 40,000,000 | Client | Sell |
| 2024-05-21 17:17:22 | R035 On 01/08/2024 | | | Bond Future | 1 | 100,000,000 | Member | Buy |
| 2024-05-21 17:17:22 | R035 On 01/08/2024 | | | Bond Future | 1 | 100,000,000 | Member | Sell |
| 2024-05-21 17:38:50 | R035 On 01/08/2024 | | | Bond Future | 1 | 100,000,000 | Client | Sell |
| 2024-05-21 17:38:50 | R035 On 01/08/2024 | | | Bond Future | 1 | 100,000,000 | Member | Buy |
| 2024-05-21 17:48:41 | R035 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-05-21 17:49:10 | R035 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Client | Sell |
| 2024-05-21 17:49:10 | R035 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |
| Total for R035 Bond Future | | | | | 16 | 692,000,000 | | |
| 2024-05-21 10:04:46 | R186 On 01/08/2024 | | | Bond Future | 1 | 130,000,000 | Member | Sell |
| 2024-05-21 11:12:30 | R186 On 01/08/2024 | | | Bond Future | 1 | 130,000,000 | Client | Buy |
| 2024-05-21 17:15:51 | R186 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-05-21 17:46:50 | R186 On 01/08/2024 | | | Bond Future | 1 | 2,500,000 | Member | Sell |
| 2024-05-21 17:52:11 | R186 On 01/08/2024 | | | Bond Future | 1 | 2,000,000 | Client | Buy |
| 2024-05-21 17:53:58 | R186 On 01/08/2024 | | | Bond Future | 1 | 2,500,000 | Member | Buy |
| 2024-05-21 17:54:22 | R186 On 01/08/2024 | | | Bond Future | 1 | 2,500,000 | Client | Buy |
| 2024-05-21 17:54:22 | R186 On 01/08/2024 | | | Bond Future | 1 | 2,500,000 | Member | Sell |
| Total for R186 Bond Future | | | | | 8 | 274,000,000 | | |
| 2024-05-21 14:57:23 | R213 On 01/08/2024 | | | Bond Future | 1 | 1,300,000 | Member | Buy |
| 2024-05-21 17:55:14 | R213 On 01/08/2024 | | | Bond Future | 1 | 1,300,000 | Client | Sell |
| Total for R213 Bond Future | | | | | 2 | 2,600,000 | | |
| 2024-05-21 12:43:35 | R248 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| 2024-05-21 12:43:35 | R248 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Sell |
| 2024-05-21 13:31:24 | R248 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Client | Sell |
| 2024-05-21 13:31:24 | R248 On 01/08/2024 | | | Bond Future | 1 | 200,000 | Member | Buy |
| Total for R248 Bond Future | | | | | 4 | 800,000 | | |
| Grand Total for all Instruments | | | | | 80 | 1,702,600,000 | | |