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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/06/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-06-27 16:33:31 | 2030 On 01/08/2024 | | | Bond Future | 1 | 66,100,000 | Member | Sell |
| 2024-06-27 16:33:31 | 2030 On 01/08/2024 | | | Bond Future | 1 | 170,000,000 | Member | Sell |
| 2024-06-27 16:58:54 | 2030 On 01/08/2024 | | | Bond Future | 1 | 2,100,000 | Member | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 9,100,000 | Member | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 8,000,000 | Member | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 40,100,000 | Client | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 9,100,000 | Member | Sell |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,500,000 | Member | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 2,300,000 | Member | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 40,100,000 | Member | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 8,000,000 | Client | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 8,000,000 | Member | Sell |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 2,300,000 | Member | Sell |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,500,000 | Client | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 40,100,000 | Member | Sell |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 2,100,000 | Client | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 2,100,000 | Member | Sell |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 2,300,000 | Client | Buy |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 4,500,000 | Member | Sell |
| 2024-06-27 17:01:57 | 2030 On 01/08/2024 | | | Bond Future | 1 | 9,100,000 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-06-27 17:03:10 | 2030 On 01/08/2024 | | | Bond Future | 1 | 85,500,000 | Member | Buy |
| 2024-06-27 17:06:00 | 2030 On 01/08/2024 | | | Bond Future | 1 | 60,000,000 | Member | Buy |
| 2024-06-27 17:06:00 | 2030 On 01/08/2024 | | | Bond Future | 1 | 60,000,000 | Member | Sell |
| 2024-06-27 17:06:00 | 2030 On 01/08/2024 | | | Bond Future | 1 | 60,000,000 | Client | Buy |
| 2024-06-27 17:06:01 | 2030 On 01/08/2024 | | | Bond Future | 1 | 24,500,000 | Client | Buy |
| 2024-06-27 17:06:01 | 2030 On 01/08/2024 | | | Bond Future | 1 | 24,500,000 | Member | Buy |
| 2024-06-27 17:06:01 | 2030 On 01/08/2024 | | | Bond Future | 1 | 24,500,000 | Member | Sell |
| 2024-06-27 17:08:38 | 2030 On 01/08/2024 | | | Bond Future | 1 | 85,500,000 | Client | Buy |
| 2024-06-27 17:08:38 | 2030 On 01/08/2024 | | | Bond Future | 1 | 85,500,000 | Member | Sell |
| 2024-06-27 17:10:16 | 2030 On 01/08/2024 | | | Bond Future | 1 | 3,000,000 | Client | Sell |
| 2024-06-27 17:10:16 | 2030 On 01/08/2024 | | | Bond Future | 1 | 3,000,000 | Client | Buy |
| Total for 2030 Bond Future | | | | | 31 | 950,400,000 | | |
| 2024-06-27 10:22:47 | 2044 On 01/08/2024 | | | Bond Future | 1 | 11,000,000 | Member | Sell |
| 2024-06-27 10:22:47 | 2044 On 01/08/2024 | | | Bond Future | 1 | 11,000,000 | Member | Buy |
| 2024-06-27 10:48:59 | 2044 On 01/08/2024 | | | Bond Future | 1 | 800,000 | Member | Buy |
| 2024-06-27 10:48:59 | 2044 On 01/08/2024 | | | Bond Future | 1 | 11,000,000 | Member | Sell |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,400,000 | Client | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,400,000 | Member | Sell |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Sell |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 4,500,000 | Member | Sell |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 600,000 | Member | Sell |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Client | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 600,000 | Client | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 4,500,000 | Member | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 600,000 | Member | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 1,700,000 | Member | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 3,400,000 | Member | Buy |
| 2024-06-27 16:13:58 | 2044 On 01/08/2024 | | | Bond Future | 1 | 4,500,000 | Client | Buy |
| 2024-06-27 16:13:59 | 2044 On 01/08/2024 | | | Bond Future | 1 | 800,000 | Client | Buy |
| 2024-06-27 16:13:59 | 2044 On 01/08/2024 | | | Bond Future | 1 | 800,000 | Member | Sell |
| Total for 2044 Bond Future | | | | | 18 | 66,000,000 | | |
| 2024-06-27 16:41:35 | GOVI On 01/08/2024 | | | GOVI | 1 | 130,000 | Member | Buy |
| 2024-06-27 16:41:35 | GOVI On 01/08/2024 | | | GOVI | 1 | 130,000 | Member | Sell |
| 2024-06-27 16:54:14 | GOVI On 01/08/2024 | | | GOVI | 1 | 130,000 | Member | Buy |
| 2024-06-27 16:54:14 | GOVI On 01/08/2024 | | | GOVI | 1 | 90,000 | Member | Sell |
| 2024-06-27 17:26:37 | GOVI On 01/08/2024 | | | GOVI | 1 | 40,000 | Member | Sell |
| 2024-06-27 17:26:37 | GOVI On 01/08/2024 | | | GOVI | 1 | 90,000 | Client | Sell |
| 2024-06-27 17:26:37 | GOVI On 01/08/2024 | | | GOVI | 1 | 40,000 | Member | Buy |

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| 2024-06-27 17:26:37 | GOVI On 01/08/2024 | | | GOVI | 1 | 90,000 | Member | Buy |
| 2024-06-27 17:26:37 | GOVI On 01/08/2024 | | | GOVI | 1 | 40,000 | Client | Sell |
| Total for GOVI GOVI | | | | | 9 | 780,000 | | |
| 2024-06-27 16:33:31 | R186 On 01/08/2024 | | | Bond Future | 1 | 205,800,000 | Member | Sell |
| 2024-06-27 16:53:16 | R186 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| 2024-06-27 16:57:03 | R186 On 01/08/2024 | | | Bond Future | 1 | 114,900,000 | Member | Buy |
| 2024-06-27 16:57:03 | R186 On 01/08/2024 | | | Bond Future | 1 | 33,500,000 | Member | Buy |
| 2024-06-27 16:57:03 | R186 On 01/08/2024 | | | Bond Future | 1 | 114,900,000 | Client | Buy |
| 2024-06-27 16:57:03 | R186 On 01/08/2024 | | | Bond Future | 1 | 33,500,000 | Member | Sell |
| 2024-06-27 16:57:03 | R186 On 01/08/2024 | | | Bond Future | 1 | 114,900,000 | Member | Sell |
| 2024-06-27 16:57:03 | R186 On 01/08/2024 | | | Bond Future | 1 | 33,500,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 15,000,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 6,100,000 | Member | Sell |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 6,100,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Member | Sell |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 15,000,000 | Member | Sell |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 4,200,000 | Member | Sell |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 4,200,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 13,400,000 | Member | Sell |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 13,400,000 | Member | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 6,100,000 | Member | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 4,200,000 | Member | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 17,100,000 | Member | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 15,000,000 | Member | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 1,600,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 17,100,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 13,400,000 | Client | Buy |
| 2024-06-27 16:57:04 | R186 On 01/08/2024 | | | Bond Future | 1 | 17,100,000 | Member | Sell |
| Total for R186 Bond Future | | | | | 25 | 823,200,000 | | |
| 2024-06-27 09:54:46 | R248 On 01/08/2024 | | | Bond Future | 1 | 3,000,000,000 | Member | Buy |
| 2024-06-27 09:54:46 | R248 On 07/11/2024 | | | Bond Future | 1 | 3,000,000,000 | Member | Sell |
| 2024-06-27 09:55:22 | R248 On 01/08/2024 | | | Bond Future | 1 | 3,000,000,000 | Member | Sell |
| 2024-06-27 09:55:22 | R248 On 07/11/2024 | | | Bond Future | 1 | 3,000,000,000 | Member | Buy |
| Total for R248 Bond Future | | | | | 4 | 12,000,000,000 | | |
| Grand Total for all Instruments | | | | | 87 | 13,840,380,000 | | |