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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/09/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-09-13 11:18:32 | 2030 On 07/11/2024 | | | Bond Future | 1 | 10,000,000 | Member | Buy |
| 2024-09-13 11:19:58 | 2030 On 07/11/2024 | | | Bond Future | 1 | 10,000,000 | Member | Sell |
| 2024-09-13 15:26:13 | 2030 On 07/11/2024 | | | Bond Future | 1 | 10,000,000 | Client | Sell |
| 2024-09-13 15:26:13 | 2030 On 07/11/2024 | | | Bond Future | 1 | 10,000,000 | Member | Buy |
| 2024-09-13 16:50:34 | 2030 On 07/11/2024 | | | Bond Future | 1 | 43,800,000 | Member | Buy |
| 2024-09-13 17:02:04 | 2030 On 07/11/2024 | | | Bond Future | 1 | 40,000,000 | Member | Sell |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Member | Sell |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 40,000,000 | Member | Buy |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 1,400,000 | Member | Sell |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Client | Sell |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 1,400,000 | Member | Buy |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 40,000,000 | Client | Sell |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 2,400,000 | Member | Buy |
| 2024-09-13 17:03:00 | 2030 On 07/11/2024 | | | Bond Future | 1 | 1,400,000 | Client | Sell |
| Total for 2030 Bond Future | | | | | 14 | 215,200,000 | | |
| 2024-09-13 11:18:32 | 2037 On 07/11/2024 | | | Bond Future | 1 | 45,000,000 | Member | Buy |
| 2024-09-13 11:20:22 | 2037 On 07/11/2024 | | | Bond Future | 1 | 45,000,000 | Member | Sell |
| 2024-09-13 15:27:05 | 2037 On 07/11/2024 | | | Bond Future | 1 | 45,000,000 | Member | Buy |
| 2024-09-13 15:27:05 | 2037 On 07/11/2024 | | | Bond Future | 1 | 45,000,000 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-09-13 16:50:34 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-09-13 17:23:18 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-09-13 17:24:49 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-09-13 17:24:49 | 2037 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Client | Sell |
| Total for 2037 Bond Future | | | | | 8 | 184,000,000 | | |
| 2024-09-13 11:18:32 | 2040 On 07/11/2024 | | | Bond Future | 1 | 32,000,000 | Member | Buy |
| 2024-09-13 11:20:37 | 2040 On 07/11/2024 | | | Bond Future | 1 | 32,000,000 | Member | Sell |
| 2024-09-13 15:24:13 | 2040 On 07/11/2024 | | | Bond Future | 1 | 32,000,000 | Client | Sell |
| 2024-09-13 15:24:13 | 2040 On 07/11/2024 | | | Bond Future | 1 | 32,000,000 | Member | Buy |
| 2024-09-13 17:10:34 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,800,000 | Member | Buy |
| 2024-09-13 17:18:42 | 2040 On 07/11/2024 | | | Bond Future | 1 | 8,100,000 | Member | Sell |
| 2024-09-13 17:26:55 | 2040 On 07/11/2024 | | | Bond Future | 1 | 6,500,000 | Member | Buy |
| 2024-09-13 17:27:33 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,600,000 | Member | Buy |
| 2024-09-13 17:27:33 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,600,000 | Member | Sell |
| 2024-09-13 17:27:33 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,600,000 | Client | Buy |
| 2024-09-13 17:27:33 | 2040 On 07/11/2024 | | | Bond Future | 1 | 6,500,000 | Member | Sell |
| 2024-09-13 17:27:33 | 2040 On 07/11/2024 | | | Bond Future | 1 | 6,500,000 | Client | Buy |
| 2024-09-13 17:42:49 | 2040 On 07/11/2024 | | | Bond Future | 1 | 1,800,000 | Client | Sell |
| Total for 2040 Bond Future | | | | | 13 | 164,000,000 | | |
| 2024-09-13 11:18:32 | 2044 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Member | Buy |
| 2024-09-13 11:20:52 | 2044 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Member | Sell |
| 2024-09-13 15:28:29 | 2044 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Member | Buy |
| 2024-09-13 15:28:29 | 2044 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Client | Sell |
| Total for 2044 Bond Future | | | | | 4 | 76,000,000 | | |
| 2024-09-13 11:18:32 | R035 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Member | Buy |
| 2024-09-13 11:20:09 | R035 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Member | Sell |
| 2024-09-13 15:22:49 | R035 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Member | Buy |
| 2024-09-13 15:22:49 | R035 On 07/11/2024 | | | Bond Future | 1 | 19,000,000 | Client | Sell |
| 2024-09-13 16:50:34 | R035 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-09-13 17:06:58 | R035 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-09-13 17:16:20 | R035 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-09-13 17:16:20 | R035 On 07/11/2024 | | | Bond Future | 1 | 1,000,000 | Client | Sell |
| 2024-09-13 17:18:42 | R035 On 07/11/2024 | | | Bond Future | 1 | 10,000,000 | Member | Sell |
| 2024-09-13 17:50:23 | R035 On 07/11/2024 | | | Bond Future | 1 | 8,000,000 | Member | Buy |
| 2024-09-13 17:51:43 | R035 On 07/11/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |
| 2024-09-13 17:51:43 | R035 On 07/11/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-09-13 17:51:43 | R035 On 07/11/2024 | | | Bond Future | 1 | 8,000,000 | Member | Sell |
| 2024-09-13 17:51:43 | R035 On 07/11/2024 | | | Bond Future | 1 | 8,000,000 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-09-13 17:51:43 | R035 On 07/11/2024 | | | Bond Future | 1 | 2,000,000 | Client | Buy |
| Total for R035 Bond Future | | | | | 15 | 120,000,000 | | |
| 2024-09-13 11:18:32 | R186 On 07/11/2024 | | | Bond Future | 1 | 22,000,000 | Member | Buy |
| 2024-09-13 11:21:21 | R186 On 07/11/2024 | | | Bond Future | 1 | 22,000,000 | Member | Sell |
| 2024-09-13 13:52:39 | R186 On 07/11/2024 | | | Bond Future | 1 | 10,200,000 | Member | Sell |
| 2024-09-13 14:21:29 | R186 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Member | Buy |
| 2024-09-13 14:22:31 | R186 On 07/11/2024 | | | Bond Future | 1 | 4,700,000 | Member | Buy |
| 2024-09-13 14:22:31 | R186 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Client | Buy |
| 2024-09-13 14:22:31 | R186 On 07/11/2024 | | | Bond Future | 1 | 4,700,000 | Client | Buy |
| 2024-09-13 14:22:31 | R186 On 07/11/2024 | | | Bond Future | 1 | 5,500,000 | Member | Sell |
| 2024-09-13 14:22:31 | R186 On 07/11/2024 | | | Bond Future | 1 | 4,700,000 | Member | Sell |
| 2024-09-13 15:21:07 | R186 On 07/11/2024 | | | Bond Future | 1 | 22,000,000 | Member | Buy |
| 2024-09-13 15:21:07 | R186 On 07/11/2024 | | | Bond Future | 1 | 22,000,000 | Client | Sell |
| Total for R186 Bond Future | | | | | 11 | 128,800,000 | | |
| 2024-09-13 16:50:34 | R209 On 07/11/2024 | | | Bond Future | 1 | 11,300,000 | Member | Buy |
| 2024-09-13 17:08:08 | R209 On 07/11/2024 | | | Bond Future | 1 | 11,300,000 | Member | Sell |
| 2024-09-13 17:17:40 | R209 On 07/11/2024 | | | Bond Future | 1 | 11,300,000 | Member | Buy |
| 2024-09-13 17:17:40 | R209 On 07/11/2024 | | | Bond Future | 1 | 11,300,000 | Client | Sell |
| Total for R209 Bond Future | | | | | 4 | 45,200,000 | | |
| 2024-09-13 11:18:32 | R213 On 07/11/2024 | | | Bond Future | 1 | 29,000,000 | Member | Buy |
| 2024-09-13 11:21:37 | R213 On 07/11/2024 | | | Bond Future | 1 | 29,000,000 | Member | Sell |
| 2024-09-13 15:29:52 | R213 On 07/11/2024 | | | Bond Future | 1 | 29,000,000 | Member | Buy |
| 2024-09-13 15:29:52 | R213 On 07/11/2024 | | | Bond Future | 1 | 29,000,000 | Client | Sell |
| Total for R213 Bond Future | | | | | 4 | 116,000,000 | | |
| 2024-09-13 09:42:29 | R214 On 07/11/2024 | | | Bond Future | 1 | 11,000,000 | Member | Sell |
| 2024-09-13 09:42:29 | R214 On 07/11/2024 | | | Bond Future | 1 | 14,400,000 | Member | Buy |
| 2024-09-13 09:55:47 | R214 On 07/11/2024 | | | Bond Future | 1 | 11,000,000 | Client | Sell |
| 2024-09-13 09:55:47 | R214 On 07/11/2024 | | | Bond Future | 1 | 3,400,000 | Member | Sell |
| 2024-09-13 09:55:47 | R214 On 07/11/2024 | | | Bond Future | 1 | 3,400,000 | Member | Buy |
| 2024-09-13 09:55:47 | R214 On 07/11/2024 | | | Bond Future | 1 | 11,000,000 | Member | Buy |
| 2024-09-13 09:55:47 | R214 On 07/11/2024 | | | Bond Future | 1 | 3,400,000 | Client | Sell |
| 2024-09-13 17:10:34 | R214 On 07/11/2024 | | | Bond Future | 1 | 2,100,000 | Member | Buy |
| 2024-09-13 17:29:34 | R214 On 07/11/2024 | | | Bond Future | 1 | 2,100,000 | Client | Sell |
| Total for R214 Bond Future | | | | | 9 | 61,800,000 | | |
| 2024-09-13 11:18:32 | R248 On 07/11/2024 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| 2024-09-13 11:21:03 | R248 On 07/11/2024 | | | Bond Future | 1 | 4,000,000 | Member | Sell |
| 2024-09-13 15:25:18 | R248 On 07/11/2024 | | | Bond Future | 1 | 4,000,000 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|-----------|
| 2024-09-13 15:25:18 | R248 On 07/11/2024 | | | Bond Future | 1 | 4,000,000 | Member | Buy |
| Total for R248 Bond Future | | | | | 4 | 16,000,000 | | |
| Grand Total for all Instruments | | | | | 86 | 1,127,000,000 | | |