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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/02/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|-----------|
| 2024-02-23 09:17:59 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Member | Sell |
| 2024-02-23 09:19:10 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Member | Buy |
| 2024-02-23 09:56:53 | 2030 On 02/05/2024 | | | Bond Future | 1 | 1,400,000 | Client | Buy |
| 2024-02-23 09:56:53 | 2030 On 02/05/2024 | | | Bond Future | 1 | 1,400,000 | Client | Sell |
| 2024-02-23 10:20:50 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Member | Sell |
| 2024-02-23 10:20:50 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Client | Buy |
| 2024-02-23 11:33:58 | 2030 On 02/05/2024 | | | Bond Future | 1 | 4,500,000 | Member | Buy |
| 2024-02-23 11:33:58 | 2030 On 02/05/2024 | | | Bond Future | 1 | 4,500,000 | Member | Sell |
| 2024-02-23 12:23:53 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Member | Sell |
| 2024-02-23 12:34:21 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Member | Buy |
| 2024-02-23 12:35:32 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Client | Buy |
| 2024-02-23 12:35:32 | 2030 On 02/05/2024 | | | Bond Future | 1 | 100,000,000 | Member | Sell |
| 2024-02-23 15:14:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 432,400,000 | Member | Buy |
| 2024-02-23 15:22:33 | 2030 On 02/05/2024 | | | Bond Future | 1 | 51,000,000 | Member | Sell |
| 2024-02-23 15:22:33 | 2030 On 02/05/2024 | | | Bond Future | 1 | 97,200,000 | Member | Sell |
| 2024-02-23 15:30:25 | 2030 On 02/05/2024 | | | Bond Future | 1 | 47,600,000 | Member | Sell |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 188,600,000 | Member | Sell |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 196,200,000 | Member | Sell |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 196,200,000 | Member | Buy |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 47,600,000 | Member | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 188,600,000 | Member | Buy |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 47,600,000 | Client | Sell |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 188,600,000 | Client | Sell |
| 2024-02-23 15:31:35 | 2030 On 02/05/2024 | | | Bond Future | 1 | 196,200,000 | Client | Sell |
| 2024-02-23 15:54:01 | 2030 On 02/05/2024 | | | Bond Future | 1 | 25,000,000 | Member | Sell |
| 2024-02-23 15:56:02 | 2030 On 02/05/2024 | | | Bond Future | 1 | 51,000,000 | Member | Buy |
| 2024-02-23 15:57:19 | 2030 On 02/05/2024 | | | Bond Future | 1 | 51,000,000 | Client | Buy |
| 2024-02-23 15:57:19 | 2030 On 02/05/2024 | | | Bond Future | 1 | 51,000,000 | Member | Sell |
| 2024-02-23 16:03:51 | 2030 On 02/05/2024 | | | Bond Future | 1 | 91,900,000 | Member | Buy |
| 2024-02-23 16:04:52 | 2030 On 02/05/2024 | | | Bond Future | 1 | 5,300,000 | Member | Buy |
| 2024-02-23 16:04:52 | 2030 On 02/05/2024 | | | Bond Future | 1 | 5,300,000 | Member | Sell |
| 2024-02-23 16:04:52 | 2030 On 02/05/2024 | | | Bond Future | 1 | 91,900,000 | Member | Sell |
| 2024-02-23 16:04:52 | 2030 On 02/05/2024 | | | Bond Future | 1 | 91,900,000 | Client | Buy |
| 2024-02-23 16:04:52 | 2030 On 02/05/2024 | | | Bond Future | 1 | 5,300,000 | Client | Buy |
| 2024-02-23 16:13:06 | 2030 On 02/05/2024 | | | Bond Future | 1 | 25,000,000 | Member | Buy |
| 2024-02-23 16:13:24 | 2030 On 02/05/2024 | | | Bond Future | 1 | 25,000,000 | Client | Buy |
| 2024-02-23 16:13:24 | 2030 On 02/05/2024 | | | Bond Future | 1 | 25,000,000 | Member | Sell |
| 2024-02-23 17:51:27 | 2030 On 02/05/2024 | | | Bond Future | 1 | 4,500,000 | Member | Sell |
| 2024-02-23 17:51:27 | 2030 On 02/05/2024 | | | Bond Future | 1 | 4,500,000 | Client | Buy |
| Total for 2030 Bond Future | | | | | 39 | 3,243,200,000 | | |
| 2024-02-23 09:55:16 | 2032 On 02/05/2024 | | | Bond Future | 1 | 2,300,000 | Client | Sell |
| 2024-02-23 09:55:16 | 2032 On 02/05/2024 | | | Bond Future | 1 | 2,300,000 | Client | Buy |
| 2024-02-23 15:14:35 | 2032 On 02/05/2024 | | | Bond Future | 1 | 47,500,000 | Member | Buy |
| 2024-02-23 15:29:50 | 2032 On 02/05/2024 | | | Bond Future | 1 | 47,500,000 | Client | Sell |
| Total for 2032 Bond Future | | | | | 4 | 99,600,000 | | |
| 2024-02-23 15:14:35 | 2037 On 02/05/2024 | | | Bond Future | 1 | 296,000,000 | Member | Buy |
| 2024-02-23 16:12:48 | 2037 On 02/05/2024 | | | Bond Future | 1 | 41,100,000 | Member | Sell |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 151,400,000 | Member | Sell |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 103,500,000 | Member | Sell |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 103,500,000 | Member | Buy |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 41,100,000 | Client | Sell |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 103,500,000 | Client | Sell |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 41,100,000 | Member | Buy |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 151,400,000 | Member | Buy |
| 2024-02-23 16:16:51 | 2037 On 02/05/2024 | | | Bond Future | 1 | 151,400,000 | Client | Sell |
| Total for 2037 Bond Future | | | | | 10 | 1,184,000,000 | | |
| 2024-02-23 11:33:58 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-02-23 11:33:58 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |

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|-----------------------------|--------------------|--------|-----------|--------------|--------------|---------------|------------|-----------|
| 2024-02-23 12:23:53 | 2040 On 02/05/2024 | | | Bond Future | 1 | 74,000,000 | Member | Buy |
| 2024-02-23 12:34:45 | 2040 On 02/05/2024 | | | Bond Future | 1 | 74,000,000 | Member | Sell |
| 2024-02-23 12:35:57 | 2040 On 02/05/2024 | | | Bond Future | 1 | 74,000,000 | Member | Buy |
| 2024-02-23 12:35:57 | 2040 On 02/05/2024 | | | Bond Future | 1 | 74,000,000 | Client | Sell |
| 2024-02-23 15:14:35 | 2040 On 02/05/2024 | | | Bond Future | 1 | 235,500,000 | Member | Buy |
| 2024-02-23 16:52:45 | 2040 On 02/05/2024 | | | Bond Future | 1 | 90,800,000 | Member | Sell |
| 2024-02-23 16:54:48 | 2040 On 02/05/2024 | | | Bond Future | 1 | 144,700,000 | Member | Sell |
| 2024-02-23 16:54:48 | 2040 On 02/05/2024 | | | Bond Future | 1 | 90,800,000 | Member | Buy |
| 2024-02-23 16:54:48 | 2040 On 02/05/2024 | | | Bond Future | 1 | 144,700,000 | Client | Sell |
| 2024-02-23 16:54:48 | 2040 On 02/05/2024 | | | Bond Future | 1 | 90,800,000 | Client | Sell |
| 2024-02-23 16:54:48 | 2040 On 02/05/2024 | | | Bond Future | 1 | 144,700,000 | Member | Buy |
| 2024-02-23 17:52:05 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-02-23 17:52:05 | 2040 On 02/05/2024 | | | Bond Future | 1 | 2,000,000 | Client | Buy |
| Total for 2040 Bond Future | | | | | 15 | 1,246,000,000 | | |
| 2024-02-23 09:41:31 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Sell |
| 2024-02-23 09:41:31 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Buy |
| 2024-02-23 11:15:14 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Buy |
| 2024-02-23 11:15:14 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Sell |
| 2024-02-23 11:38:59 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Sell |
| 2024-02-23 11:43:58 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Buy |
| 2024-02-23 11:47:03 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Buy |
| 2024-02-23 11:47:03 | 2044 On 02/05/2024 | | | Bond Future | 1 | 28,200,000 | Member | Sell |
| 2024-02-23 15:14:35 | 2044 On 02/05/2024 | | | Bond Future | 1 | 176,600,000 | Member | Buy |
| 2024-02-23 16:57:50 | 2044 On 02/05/2024 | | | Bond Future | 1 | 100,300,000 | Member | Sell |
| 2024-02-23 17:00:09 | 2044 On 02/05/2024 | | | Bond Future | 1 | 76,300,000 | Member | Sell |
| 2024-02-23 17:00:09 | 2044 On 02/05/2024 | | | Bond Future | 1 | 76,300,000 | Client | Sell |
| 2024-02-23 17:00:09 | 2044 On 02/05/2024 | | | Bond Future | 1 | 100,300,000 | Client | Sell |
| 2024-02-23 17:00:09 | 2044 On 02/05/2024 | | | Bond Future | 1 | 76,300,000 | Member | Buy |
| 2024-02-23 17:00:09 | 2044 On 02/05/2024 | | | Bond Future | 1 | 100,300,000 | Member | Buy |
| Total for 2044 Bond Future | | | | | 15 | 932,000,000 | | |
| 2024-02-23 13:08:34 | ALBI On 02/05/2024 | | | Index Future | 1 | 30,000 | Member | Buy |
| 2024-02-23 13:09:23 | ALBI On 02/05/2024 | | | Index Future | 1 | 30,000 | Member | Sell |
| Total for ALBI Index Future | | | | | 2 | 60,000 | | |
| 2024-02-23 13:08:34 | GOVI On 02/05/2024 | | | GOVI | 1 | 30,000 | Member | Sell |
| 2024-02-23 13:09:44 | GOVI On 02/05/2024 | | | GOVI | 1 | 30,000 | Member | Buy |
| Total for GOVI GOVI | | | | | 2 | 60,000 | | |
| 2024-02-23 11:33:58 | R035 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Member | Buy |
| 2024-02-23 11:33:58 | R035 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2024-02-23 17:51:44 | R035 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Member | Sell |
| 2024-02-23 17:51:44 | R035 On 02/05/2024 | | | Bond Future | 1 | 5,000,000 | Client | Buy |
| Total for R035 Bond Future | | | | | 4 | 20,000,000 | | |
| 2024-02-23 15:14:35 | R186 On 02/05/2024 | | | Bond Future | 1 | 323,900,000 | Member | Buy |
| 2024-02-23 15:33:16 | R186 On 02/05/2024 | | | Bond Future | 1 | 10,000,000 | Member | Sell |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 192,100,000 | Member | Sell |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 121,800,000 | Member | Sell |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 121,800,000 | Member | Buy |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 10,000,000 | Member | Buy |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 10,000,000 | Client | Sell |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 121,800,000 | Client | Sell |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 192,100,000 | Member | Buy |
| 2024-02-23 15:34:07 | R186 On 02/05/2024 | | | Bond Future | 1 | 192,100,000 | Client | Sell |
| Total for R186 Bond Future | | | | | 10 | 1,295,600,000 | | |
| 2024-02-23 15:14:35 | R213 On 02/05/2024 | | | Bond Future | 1 | 45,500,000 | Member | Buy |
| 2024-02-23 16:05:57 | R213 On 02/05/2024 | | | Bond Future | 1 | 45,500,000 | Member | Sell |
| 2024-02-23 16:06:41 | R213 On 02/05/2024 | | | Bond Future | 1 | 45,500,000 | Member | Buy |
| 2024-02-23 16:06:41 | R213 On 02/05/2024 | | | Bond Future | 1 | 45,500,000 | Client | Sell |
| Total for R213 Bond Future | | | | | 4 | 182,000,000 | | |
| 2024-02-23 10:00:32 | R214 On 02/05/2024 | | | Bond Future | 1 | 2,700,000 | Client | Buy |
| 2024-02-23 10:00:32 | R214 On 02/05/2024 | | | Bond Future | 1 | 2,700,000 | Client | Sell |
| Total for R214 Bond Future | | | | | 2 | 5,400,000 | | |
| 2024-02-23 17:13:14 | R248 On 02/05/2024 | | | Bond Future | 1 | 23,000,000 | Member | Sell |
| 2024-02-23 17:21:14 | R248 On 02/05/2024 | | | Bond Future | 1 | 23,000,000 | Client | Buy |
| Total for R248 Bond Future | | | | | 2 | 46,000,000 | | |
| Grand Total for all Instruments | | | | | 109 | 8,253,920,000 | | |