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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-26 15:14:29	2030 On 02/05/2024			Bond Future	1	60,900,000	Member	Sell
2024-03-26 16:12:35	2030 On 02/05/2024			Bond Future	1	10,300,000	Member	Buy
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	7,800,000	Member	Buy
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	2,800,000	Member	Buy
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	7,800,000	Member	Sell
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	2,800,000	Client	Buy
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	40,000,000	Member	Sell
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	2,800,000	Member	Sell
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	7,800,000	Client	Buy
2024-03-26 16:14:34	2030 On 02/05/2024			Bond Future	1	40,000,000	Client	Buy
2024-03-26 16:15:03	2030 On 02/05/2024			Bond Future	1	10,300,000	Member	Sell
2024-03-26 16:15:03	2030 On 02/05/2024			Bond Future	1	10,300,000	Client	Buy
Total for 2030 Bond Future					13	243,600,000		
2024-03-26 10:33:58	2032 On 02/05/2024			Bond Future	1	463,000,000	Member	Sell
2024-03-26 10:33:58	2032 On 02/05/2024			Bond Future	1	28,000,000	Member	Buy
2024-03-26 10:36:34	2032 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-03-26 10:37:50	2032 On 02/05/2024			Bond Future	1	28,000,000	Member	Sell
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	275,000,000	Member	Sell
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	275,000,000	Client	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	128,000,000	Member	Sell
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	18,000,000	Member	Sell
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	40,000,000	Client	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	128,000,000	Client	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	18,000,000	Member	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	128,000,000	Member	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	275,000,000	Member	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	18,000,000	Client	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-03-26 13:34:41	2032 On 02/05/2024			Bond Future	1	40,000,000	Member	Sell
2024-03-26 13:36:19	2032 On 02/05/2024			Bond Future	1	28,000,000	Member	Buy
2024-03-26 13:36:19	2032 On 02/05/2024			Bond Future	1	28,000,000	Client	Sell
2024-03-26 14:56:56	2032 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-26 15:31:01	2032 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-26 15:33:16	2032 On 02/05/2024			Bond Future	1	900,000	Client	Buy
2024-03-26 15:33:16	2032 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-26 17:07:56	2032 On 07/11/2024			Bond Future	1	268,200,000	Member	Sell
2024-03-26 17:08:24	2032 On 07/11/2024			Bond Future	1	268,200,000	Member	Buy
2024-03-26 17:14:17	2032 On 07/11/2024			Bond Future	1	268,200,000	Client	Buy
2024-03-26 17:14:17	2032 On 07/11/2024			Bond Future	1	268,200,000	Member	Sell
Total for 2032 Bond Future					28	3,040,400,000		
2024-03-26 14:56:56	2037 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-26 15:31:29	2037 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-26 15:33:49	2037 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-26 15:33:49	2037 On 02/05/2024			Bond Future	1	500,000	Member	Sell
Total for 2037 Bond Future					4	2,000,000		
2024-03-26 09:52:21	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-26 09:52:21	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2024-03-26 11:35:25	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-26 11:35:25	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2024-03-26 11:41:01	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-26 11:41:01	2044 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2024-03-26 13:28:05	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-26 13:28:05	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-26 14:29:16	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-26 14:29:16	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-26 15:00:31	2044 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2024-03-26 15:00:31	2044 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
2024-03-26 15:33:24	2044 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
2024-03-26 15:33:24	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-26 16:13:23	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-26 16:13:23	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-26 16:35:30	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-26 16:35:30	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-26 17:05:56	2044 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
2024-03-26 17:05:56	2044 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
Total for 2044 Bond Future					20	667,800,000		
2024-03-26 09:52:21	R186 On 02/05/2024			Bond Future	1	66,500,000	Member	Sell
2024-03-26 14:40:40	R186 On 02/05/2024			Bond Future	1	37,300,000	Member	Sell
2024-03-26 15:58:06	R186 On 02/05/2024			Bond Future	1	65,000,000	Member	Buy
2024-03-26 15:58:46	R186 On 02/05/2024			Bond Future	1	1,500,000	Client	Buy
2024-03-26 15:58:46	R186 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-03-26 15:58:46	R186 On 02/05/2024			Bond Future	1	65,000,000	Member	Sell
2024-03-26 15:58:46	R186 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-03-26 15:58:46	R186 On 02/05/2024			Bond Future	1	65,000,000	Client	Buy
2024-03-26 17:02:50	R186 On 02/05/2024			Bond Future	1	37,300,000	Client	Buy
Total for R186 Bond Future					9	340,600,000		
2024-03-26 17:07:56	R213 On 07/11/2024			Bond Future	1	112,500,000	Member	Sell
2024-03-26 17:08:37	R213 On 07/11/2024			Bond Future	1	112,500,000	Member	Buy
2024-03-26 17:15:15	R213 On 07/11/2024			Bond Future	1	112,500,000	Client	Buy
2024-03-26 17:15:15	R213 On 07/11/2024			Bond Future	1	112,500,000	Member	Sell
Total for R213 Bond Future					4	450,000,000		
Grand Total for all Instruments					78	4,744,400,000		