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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-17 12:46:52	2025 On 01/08/2024			Bond Future	1	30,000,000	Member	Buy
2024-05-17 12:53:06	2025 On 01/08/2024			Bond Future	1	30,000,000	Member	Sell
2024-05-17 12:53:48	2025 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-05-17 12:53:48	2025 On 01/08/2024			Bond Future	1	30,000,000	Member	Buy
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	13,000,000	Client	Sell
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	15,000,000	Client	Sell
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	13,000,000	Member	Sell
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	13,000,000	Member	Buy
2024-05-17 13:04:10	2025 On 01/08/2024			Bond Future	1	2,000,000	Client	Sell
Total for 2025 Bond Future					12	180,000,000		
2024-05-17 10:28:03	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-17 10:44:57	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-05-17 11:04:57	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-05-17 11:05:16	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-05-17 11:22:01	2030 On 01/08/2024			Bond Future	1	15,000,000	Client	Buy
2024-05-17 11:22:01	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-17 17:00:49	2030 On 07/11/2024			Bond Future	1	100,000,000	Client	Sell
2024-05-17 17:00:49	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Buy
Total for 2030 Bond Future					8	460,000,000		
2024-05-17 16:50:34	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-17 16:50:34	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-05-17 17:06:05	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-05-17 17:06:05	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-17 17:15:21	R035 On 01/08/2024			Bond Future	1	100,000,000	Client	Sell
2024-05-17 17:15:21	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
Total for R035 Bond Future					6	600,000,000		
Grand Total for all Instruments					26	1,240,000,000		