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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-28 08:09:18	2030 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-05-28 08:09:18	2030 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-05-28 17:42:11	2030 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
2024-05-28 17:59:01	2030 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-05-28 17:59:34	2030 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
2024-05-28 17:59:34	2030 On 01/08/2024			Bond Future	1	5,000,000	Client	Buy
Total for 2030 Bond Future					6	20,800,000		
2024-05-28 11:54:42	2032 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-05-28 11:54:42	2032 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
2024-05-28 12:37:16	2032 On 07/11/2024			Bond Future	1	148,000,000	Member	Sell
2024-05-28 12:38:23	2032 On 07/11/2024			Bond Future	1	52,800,000	Member	Buy
2024-05-28 12:40:07	2032 On 01/08/2024			Bond Future	1	2,700,000	Client	Buy
2024-05-28 12:40:07	2032 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	7,200,000	Client	Buy
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	18,000,000	Client	Buy
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	18,000,000	Member	Buy
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	39,500,000	Member	Buy
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	18,000,000	Member	Sell
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	39,500,000	Member	Sell
2024-05-28 12:44:02	2032 On 07/11/2024			Bond Future	1	39,500,000	Client	Buy
2024-05-28 12:44:42	2032 On 07/11/2024			Bond Future	1	30,500,000	Member	Sell
2024-05-28 12:44:42	2032 On 07/11/2024			Bond Future	1	30,500,000	Client	Buy
2024-05-28 12:44:42	2032 On 07/11/2024			Bond Future	1	30,500,000	Member	Buy
2024-05-28 12:44:43	2032 On 07/11/2024			Bond Future	1	52,800,000	Member	Sell
2024-05-28 12:44:43	2032 On 07/11/2024			Bond Future	1	52,800,000	Client	Buy
2024-05-28 16:20:37	2032 On 01/08/2024			Bond Future	1	8,200,000	Member	Sell
2024-05-28 16:59:13	2032 On 01/08/2024			Bond Future	1	8,200,000	Client	Buy
2024-05-28 17:21:25	2032 On 01/08/2024			Bond Future	1	144,500,000	Member	Buy
2024-05-28 17:44:05	2032 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	5,900,000	Member	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	69,500,000	Member	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	8,700,000	Member	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	52,700,000	Client	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	8,700,000	Client	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	7,000,000	Client	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	8,700,000	Member	Buy
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	7,000,000	Member	Buy
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	52,700,000	Member	Buy
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	5,900,000	Member	Buy
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	52,700,000	Member	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	69,500,000	Client	Sell
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	69,500,000	Member	Buy
2024-05-28 17:47:35	2032 On 01/08/2024			Bond Future	1	5,900,000	Client	Sell
2024-05-28 17:47:36	2032 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-28 17:47:36	2032 On 01/08/2024			Bond Future	1	700,000	Client	Sell
Total for 2032 Bond Future					41	1,197,200,000		
2024-05-28 16:39:05	2033 On 01/08/2024			Bond Future	1	8,400,000	Member	Sell
2024-05-28 16:39:05	2033 On 01/08/2024			Bond Future	1	8,400,000	Member	Buy
2024-05-28 16:43:58	2033 On 01/08/2024			Bond Future	1	8,400,000	Member	Buy
2024-05-28 16:43:58	2033 On 01/08/2024			Bond Future	1	8,400,000	Client	Sell
Total for 2033 Bond Future					4	33,600,000		
2024-05-28 11:58:32	R035 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-28 11:58:32	R035 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-28 12:01:18	R035 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-28 12:01:18	R035 On 01/08/2024			Bond Future	1	1,900,000	Client	Sell
2024-05-28 12:37:16	R035 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-05-28 12:38:01	R035 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-05-28 12:45:04	R035 On 07/11/2024			Bond Future	1	30,000,000	Client	Buy
2024-05-28 12:45:04	R035 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-05-28 14:31:19	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-28 14:31:19	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-05-28 14:44:24	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-28 14:44:24	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-05-28 15:04:27	R035 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-28 15:04:27	R035 On 01/08/2024			Bond Future	1	100,000,000	Client	Sell
Total for R035 Bond Future					14	727,600,000		
2024-05-28 08:08:32	R186 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-05-28 08:08:32	R186 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-05-28 17:42:11	R186 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-05-28 17:54:57	R186 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-05-28 17:55:59	R186 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-05-28 17:55:59	R186 On 01/08/2024			Bond Future	1	800,000	Member	Sell
Total for R186 Bond Future					6	4,200,000		
2024-05-28 13:07:56	R248 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-05-28 13:07:56	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-05-28 14:37:59	R248 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-05-28 14:37:59	R248 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-05-28 14:37:59	R248 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-05-28 14:37:59	R248 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-05-28 14:37:59	R248 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-05-28 15:48:29	R248 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-05-28 15:48:29	R248 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-05-28 16:02:24	R248 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-05-28 16:02:24	R248 On 01/08/2024			Bond Future	1	300,000	Member	Sell
Total for R248 Bond Future					11	3,200,000		
Grand Total for all Instruments					82	1,986,600,000		