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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-30 10:03:45	2030 On 01/08/2024			Bond Future	1	85,300,000	Member	Sell
2024-05-30 10:32:20	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-05-30 10:37:08	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-05-30 10:37:23	2030 On 01/08/2024			Bond Future	1	15,000,000	Client	Buy
2024-05-30 10:37:23	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-05-30 10:55:51	2030 On 01/08/2024			Bond Future	1	11,500,000	Member	Buy
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	4,000,000	Member	Buy
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	69,800,000	Member	Buy
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	11,500,000	Client	Buy
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	4,000,000	Client	Buy
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	4,000,000	Member	Sell
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	69,800,000	Member	Sell
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	69,800,000	Client	Buy
2024-05-30 10:56:43	2030 On 01/08/2024			Bond Future	1	11,500,000	Member	Sell
Total for 2030 Bond Future					14	401,200,000		
2024-05-30 12:11:02	2032 On 01/08/2024			Bond Future	1	24,400,000	Member	Buy
2024-05-30 12:23:04	2032 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	16,100,000	Member	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	6,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	300,000	Client	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	16,100,000	Client	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	100,000	Client	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	16,100,000	Member	Buy
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	6,600,000	Client	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	300,000	Client	Sell
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	6,600,000	Member	Buy
2024-05-30 12:28:27	2032 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
Total for 2032 Bond Future					19	97,600,000		
2024-05-30 13:09:48	2040 On 01/08/2024			Bond Future	1	7,000,000	Member	Buy
2024-05-30 13:09:48	2040 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell
2024-05-30 13:15:26	2040 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell
2024-05-30 15:21:35	2040 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	4,600,000	Member	Buy
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	4,600,000	Member	Sell
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	2,300,000	Client	Buy
2024-05-30 15:22:36	2040 On 01/08/2024			Bond Future	1	4,600,000	Client	Buy
Total for 2040 Bond Future					12	42,000,000		
2024-05-30 10:32:49	R214 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-05-30 10:32:49	R214 On 01/08/2024			Bond Future	1	51,700,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	25,900,000	Member	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	8,200,000	Member	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	400,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	7,600,000	Member	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	25,900,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	3,100,000	Member	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	25,900,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	1,900,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	3,100,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	8,200,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	7,600,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	3,100,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	7,600,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	2,200,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	2,400,000	Client	Buy
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	8,200,000	Member	Sell
2024-05-30 12:20:10	R214 On 01/08/2024			Bond Future	1	2,400,000	Member	Sell
Total for R214 Bond Future					25	206,800,000		
Grand Total for all Instruments					70	747,600,000		