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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-15 17:12:01	2030 On 02/05/2024			Bond Future	1	1,200,000	Client	Buy
2024-02-15 17:12:01	2030 On 02/05/2024			Bond Future	1	1,200,000	Client	Sell
Total for 2030 Bond Future					2	2,400,000		
2024-02-15 17:13:14	2032 On 02/05/2024			Bond Future	1	1,500,000	Client	Sell
2024-02-15 17:13:14	2032 On 02/05/2024			Bond Future	1	1,500,000	Client	Buy
Total for 2032 Bond Future					2	3,000,000		
2024-02-15 11:23:34	2037 On 01/08/2024			Bond Future	1	40,000,000	Member	Buy
2024-02-15 12:15:15	2037 On 01/08/2024			Bond Future	1	40,000,000	Member	Sell
2024-02-15 12:23:56	2037 On 01/08/2024			Bond Future	1	40,000,000	Client	Sell
2024-02-15 12:23:56	2037 On 01/08/2024			Bond Future	1	40,000,000	Member	Buy
2024-02-15 17:16:49	2037 On 02/05/2024			Bond Future	1	2,300,000	Client	Sell
2024-02-15 17:16:49	2037 On 02/05/2024			Bond Future	1	2,300,000	Client	Buy
Total for 2037 Bond Future					6	164,600,000		
2024-02-15 13:12:18	2038 On 02/05/2024			Bond Future	1	9,100,000	Member	Buy
2024-02-15 13:13:02	2038 On 02/05/2024			Bond Future	1	9,100,000	Member	Sell
2024-02-15 14:18:56	2038 On 02/05/2024			Bond Future	1	9,100,000	Member	Buy
2024-02-15 14:18:56	2038 On 02/05/2024			Bond Future	1	9,100,000	Client	Sell
Total for 2038 Bond Future					4	36,400,000		
2024-02-15 11:23:34	2040 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-15 12:15:27	2040 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-02-15 12:25:24	2040 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-02-15 12:25:24	2040 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell
2024-02-15 13:36:19	2040 On 02/05/2024			Bond Future	1	400,000,000	Member	Sell
2024-02-15 13:36:19	2040 On 02/05/2024			Bond Future	1	400,000,000	Member	Buy
2024-02-15 14:51:18	2040 On 02/05/2024			Bond Future	1	124,300,000	Member	Buy
2024-02-15 14:51:18	2040 On 02/05/2024			Bond Future	1	124,300,000	Member	Sell
2024-02-15 14:59:41	2040 On 02/05/2024			Bond Future	1	124,300,000	Client	Sell
2024-02-15 14:59:41	2040 On 02/05/2024			Bond Future	1	124,300,000	Member	Buy
2024-02-15 17:09:07	2040 On 02/05/2024			Bond Future	1	400,000,000	Member	Sell
2024-02-15 17:09:07	2040 On 02/05/2024			Bond Future	1	400,000,000	Client	Buy
2024-02-15 17:17:38	2040 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-02-15 17:17:38	2040 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
Total for 2040 Bond Future					14	2,181,600,000		
2024-02-15 11:23:34	2044 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-02-15 12:15:56	2044 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-02-15 12:24:49	2044 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-02-15 12:24:49	2044 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell
Total for 2044 Bond Future					4	80,000,000		
2024-02-15 09:02:46	R035 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-02-15 09:02:46	R035 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-02-15 09:52:53	R035 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-02-15 09:52:53	R035 On 02/05/2024			Bond Future	1	19,400,000	Member	Sell
2024-02-15 10:15:16	R035 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-02-15 10:15:16	R035 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	11,600,000	Member	Buy
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	5,200,000	Client	Buy
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	11,600,000	Member	Sell
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	11,600,000	Client	Buy
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-02-15 10:49:31	R035 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-02-15 11:23:34	R035 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-02-15 12:14:59	R035 On 02/05/2024			Bond Future	1	40,000,000	Member	Sell
2024-02-15 12:25:50	R035 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-02-15 12:25:50	R035 On 02/05/2024			Bond Future	1	40,000,000	Client	Sell
2024-02-15 12:50:29	R035 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-15 12:50:29	R035 On 02/05/2024			Bond Future	1	100,000,000	Client	Buy
2024-02-15 16:49:48	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-02-15 16:49:48	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-02-15 16:57:03	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-02-15 16:57:03	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-02-15 17:15:14	R035 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-02-15 17:15:14	R035 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
2024-02-15 17:40:24	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-02-15 17:40:24	R035 On 02/05/2024			Bond Future	1	2,100,000	Client	Buy
Total for R035 Bond Future					28	854,600,000		
2024-02-15 14:51:18	R186 On 02/05/2024			Bond Future	1	19,500,000	Member	Sell
2024-02-15 14:51:18	R186 On 02/05/2024			Bond Future	1	19,500,000	Member	Buy
2024-02-15 14:59:26	R186 On 02/05/2024			Bond Future	1	19,500,000	Client	Sell
2024-02-15 14:59:26	R186 On 02/05/2024			Bond Future	1	19,500,000	Member	Buy
Total for R186 Bond Future					4	78,000,000		
2024-02-15 17:19:28	R209 On 02/05/2024			Bond Future	1	1,700,000	Client	Sell
2024-02-15 17:19:28	R209 On 02/05/2024			Bond Future	1	1,700,000	Client	Buy
Total for R209 Bond Future					2	3,400,000		
2024-02-15 13:29:10	R210 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-02-15 14:00:16	R210 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-02-15 14:00:53	R210 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
2024-02-15 14:00:53	R210 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
Total for R210 Bond Future					4	4,000,000		
2024-02-15 09:27:32	R213 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
2024-02-15 10:43:59	R213 On 02/05/2024			Bond Future	1	3,800,000	Client	Sell
2024-02-15 17:22:35	R213 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-02-15 17:22:35	R213 On 02/05/2024			Bond Future	1	700,000	Client	Buy
Total for R213 Bond Future					4	9,000,000		
2024-02-15 15:43:59	R214 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-02-15 15:43:59	R214 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-02-15 15:53:29	R214 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-02-15 15:53:29	R214 On 02/05/2024			Bond Future	1	400,000	Client	Sell
Total for R214 Bond Future					4	1,600,000		
2024-02-15 11:23:34	R248 On 02/05/2024			Bond Future	1	60,000,000	Member	Sell
2024-02-15 12:17:10	R248 On 02/05/2024			Bond Future	1	60,000,000	Member	Buy
2024-02-15 12:24:24	R248 On 02/05/2024			Bond Future	1	60,000,000	Client	Buy
2024-02-15 12:24:24	R248 On 02/05/2024			Bond Future	1	60,000,000	Member	Sell
2024-02-15 17:18:38	R248 On 02/05/2024			Bond Future	1	900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-15 17:18:38	R248 On 02/05/2024			Bond Future	1	900,000	Client	Sell
Total for R248 Bond Future					6	241,800,000		
Grand Total for all Instruments					84	3,660,400,000		