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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 25/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-25 08:36:36	2030 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2024-01-25 08:36:36	2030 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2024-01-25 08:36:36	2030 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-01-25 08:36:36	2030 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-01-25 11:38:24	2030 On 02/05/2024			Bond Future	1	60,300,000	Member	Buy
2024-01-25 15:48:09	2030 On 02/05/2024			Bond Future	1	60,300,000	Member	Sell
2024-01-25 15:48:39	2030 On 02/05/2024			Bond Future	1	60,300,000	Client	Sell
2024-01-25 15:48:39	2030 On 02/05/2024			Bond Future	1	60,300,000	Member	Buy
Total for 2030 Bond Future					8	242,400,000		
2024-01-25 08:36:36	2032 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2024-01-25 08:36:36	2032 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2024-01-25 08:36:36	2032 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-01-25 08:36:36	2032 On 02/05/2024			Bond Future	1	100,000	Member	Sell
Total for 2032 Bond Future					4	400,000		
2024-01-25 14:12:04	2037 On 01/02/2024			Bond Future	1	476,600,000	Member	Sell
2024-01-25 14:12:04	2037 On 01/02/2024			Bond Future	1	476,600,000	Member	Buy
2024-01-25 14:12:46	2037 On 02/05/2024			Bond Future	1	476,600,000	Member	Buy
2024-01-25 14:12:46	2037 On 02/05/2024			Bond Future	1	476,600,000	Member	Sell
2024-01-25 16:36:35	2037 On 02/05/2024			Bond Future	1	107,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-25 16:53:13	2037 On 02/05/2024			Bond Future	1	107,700,000	Member	Sell
2024-01-25 16:53:36	2037 On 02/05/2024			Bond Future	1	107,700,000	Client	Sell
2024-01-25 16:53:36	2037 On 02/05/2024			Bond Future	1	107,700,000	Member	Buy
Total for 2037 Bond Future					8	2,337,200,000		
2024-01-25 10:16:36	2040 On 02/05/2024			Bond Future	1	102,000,000	Member	Sell
2024-01-25 10:38:00	2040 On 02/05/2024			Bond Future	1	2,500,000	Member	Sell
2024-01-25 10:49:33	2040 On 02/05/2024			Bond Future	1	2,500,000	Client	Buy
2024-01-25 10:50:08	2040 On 02/05/2024			Bond Future	1	102,000,000	Client	Buy
2024-01-25 16:36:35	2040 On 02/05/2024			Bond Future	1	5,600,000	Member	Sell
2024-01-25 16:46:35	2040 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
2024-01-25 16:48:01	2040 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-01-25 16:48:02	2040 On 02/05/2024			Bond Future	1	1,800,000	Client	Buy
2024-01-25 16:48:02	2040 On 02/05/2024			Bond Future	1	3,800,000	Member	Sell
2024-01-25 16:48:02	2040 On 02/05/2024			Bond Future	1	3,800,000	Client	Buy
2024-01-25 16:48:02	2040 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
Total for 2040 Bond Future					11	231,400,000		
2024-01-25 16:36:35	2044 On 02/05/2024			Bond Future	1	200,300,000	Member	Sell
2024-01-25 16:54:33	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	3,200,000	Client	Buy
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	196,000,000	Member	Buy
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	196,000,000	Member	Sell
2024-01-25 16:57:30	2044 On 02/05/2024			Bond Future	1	196,000,000	Client	Buy
Total for 2044 Bond Future					10	801,200,000		
2024-01-25 08:36:36	R035 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2024-01-25 08:36:36	R035 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2024-01-25 08:36:36	R035 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-01-25 08:36:36	R035 On 02/05/2024			Bond Future	1	400,000	Member	Buy
Total for R035 Bond Future					4	1,600,000		
2024-01-25 08:40:24	R213 On 01/02/2024			Bond Future	1	1,151,500,000	Member	Buy
2024-01-25 08:40:24	R213 On 01/02/2024			Bond Future	1	1,151,500,000	Member	Sell
2024-01-25 08:40:53	R213 On 02/05/2024			Bond Future	1	1,151,500,000	Member	Sell
2024-01-25 08:40:53	R213 On 02/05/2024			Bond Future	1	1,151,500,000	Member	Buy
2024-01-25 16:36:35	R213 On 02/05/2024			Bond Future	1	46,500,000	Member	Buy
2024-01-25 16:49:47	R213 On 02/05/2024			Bond Future	1	46,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-25 16:50:17	R213 On 02/05/2024			Bond Future	1	46,500,000	Client	Sell
2024-01-25 16:50:17	R213 On 02/05/2024			Bond Future	1	46,500,000	Member	Buy
Total for R213 Bond Future					8	4,792,000,000		
2024-01-25 08:36:36	R248 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2024-01-25 08:36:36	R248 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2024-01-25 08:36:36	R248 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-01-25 08:36:36	R248 On 02/05/2024			Bond Future	1	600,000	Member	Sell
Total for R248 Bond Future					4	2,400,000		
Grand Total for all Instruments					57	8,408,600,000		