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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-22 10:47:08	2030 On 02/05/2024			Bond Future	1	4,400,000	Member	Buy
2024-03-22 10:47:08	2030 On 02/05/2024			Bond Future	1	4,400,000	Member	Sell
2024-03-22 12:48:15	2030 On 02/05/2024			Bond Future	1	4,400,000	Client	Sell
2024-03-22 12:48:15	2030 On 02/05/2024			Bond Future	1	4,400,000	Member	Buy
Total for 2030 Bond Future					4	17,600,000		
2024-03-22 16:37:23	2032 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-22 17:08:40	2032 On 02/05/2024			Bond Future	1	800,000	Client	Sell
Total for 2032 Bond Future					2	1,600,000		
2024-03-22 10:39:37	2037 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-03-22 11:08:19	2037 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-03-22 11:08:37	2037 On 02/05/2024			Bond Future	1	8,000,000	Client	Buy
2024-03-22 11:08:37	2037 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
Total for 2037 Bond Future					4	32,000,000		
2024-03-22 10:47:08	2040 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-22 10:47:08	2040 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-22 12:48:46	2040 On 02/05/2024			Bond Future	1	800,000	Client	Sell
2024-03-22 12:48:46	2040 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-22 16:37:23	2040 On 02/05/2024			Bond Future	1	20,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-22 17:04:59	2040 On 02/05/2024			Bond Future	1	20,700,000	Client	Sell
Total for 2040 Bond Future					6	44,600,000		
2024-03-22 10:47:08	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-22 10:47:08	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-22 11:59:45	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-22 11:59:45	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-22 12:07:35	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-22 12:07:35	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-22 12:29:17	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-22 12:29:17	2044 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-03-22 12:49:04	2044 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-22 12:49:04	2044 On 02/05/2024			Bond Future	1	1,100,000	Client	Sell
2024-03-22 13:03:43	2044 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-03-22 13:33:50	2044 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-03-22 13:35:33	2044 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-03-22 13:35:33	2044 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-03-22 13:35:33	2044 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-03-22 13:35:33	2044 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-03-22 13:35:33	2044 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-03-22 15:51:36	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-22 15:51:36	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-22 15:56:24	2044 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-22 15:56:24	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-22 16:00:24	2044 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-03-22 16:00:24	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-22 16:37:23	2044 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-22 16:58:24	2044 On 02/05/2024			Bond Future	1	700,000	Client	Sell
Total for 2044 Bond Future					25	88,200,000		
2024-03-22 10:47:08	R035 On 02/05/2024			Bond Future	1	5,100,000	Member	Buy
2024-03-22 10:47:08	R035 On 02/05/2024			Bond Future	1	5,100,000	Member	Sell
2024-03-22 12:48:31	R035 On 02/05/2024			Bond Future	1	5,100,000	Client	Sell
2024-03-22 12:48:31	R035 On 02/05/2024			Bond Future	1	5,100,000	Member	Buy
2024-03-22 16:37:23	R035 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-03-22 17:06:34	R035 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-22 17:07:14	R035 On 02/05/2024			Bond Future	1	5,300,000	Member	Sell
2024-03-22 17:07:14	R035 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-22 17:07:14	R035 On 02/05/2024			Bond Future	1	700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-22 17:07:14	R035 On 02/05/2024			Bond Future	1	5,300,000	Member	Buy
2024-03-22 17:07:14	R035 On 02/05/2024			Bond Future	1	5,300,000	Client	Sell
Total for R035 Bond Future					11	44,400,000		
2024-03-22 12:37:27	R186 On 02/05/2024			Bond Future	1	305,400,000	Member	Sell
2024-03-22 12:52:54	R186 On 02/05/2024			Bond Future	1	274,600,000	Member	Buy
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	14,900,000	Member	Buy
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	15,900,000	Member	Buy
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	15,900,000	Client	Buy
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	14,900,000	Client	Buy
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	14,900,000	Member	Sell
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	15,900,000	Member	Sell
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	274,600,000	Client	Buy
2024-03-22 12:54:16	R186 On 02/05/2024			Bond Future	1	274,600,000	Member	Sell
2024-03-22 15:04:06	R186 On 02/05/2024			Bond Future	1	60,000,000	Member	Sell
2024-03-22 15:11:39	R186 On 02/05/2024			Bond Future	1	60,000,000	Member	Buy
2024-03-22 15:17:06	R186 On 02/05/2024			Bond Future	1	60,000,000	Member	Sell
2024-03-22 15:17:06	R186 On 02/05/2024			Bond Future	1	60,000,000	Client	Buy
Total for R186 Bond Future					14	1,461,600,000		
2024-03-22 16:37:23	R209 On 02/05/2024			Bond Future	1	24,600,000	Member	Buy
2024-03-22 16:54:42	R209 On 02/05/2024			Bond Future	1	24,600,000	Client	Sell
Total for R209 Bond Future					2	49,200,000		
Grand Total for all Instruments					68	1,739,200,000		