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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-08 15:56:50	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-08 16:00:07	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-08 16:00:18	2030 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-03-08 16:00:18	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
Total for 2030 Bond Future					4	100,000,000		
2024-03-08 17:15:23	2037 On 02/05/2024			Bond Future	1	47,600,000	Member	Buy
2024-03-08 17:30:10	2037 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-03-08 17:31:04	2037 On 02/05/2024			Bond Future	1	46,000,000	Member	Sell
2024-03-08 17:31:04	2037 On 02/05/2024			Bond Future	1	46,000,000	Client	Sell
2024-03-08 17:31:04	2037 On 02/05/2024			Bond Future	1	1,600,000	Client	Sell
2024-03-08 17:31:04	2037 On 02/05/2024			Bond Future	1	46,000,000	Member	Buy
2024-03-08 17:31:04	2037 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
Total for 2037 Bond Future					7	190,400,000		
2024-03-08 16:47:14	2040 On 02/05/2024			Bond Future	1	17,000,000	Member	Buy
2024-03-08 16:47:14	2040 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-03-08 16:51:25	2040 On 02/05/2024			Bond Future	1	1,600,000	Client	Sell
2024-03-08 16:52:23	2040 On 02/05/2024			Bond Future	1	17,000,000	Client	Sell
Total for 2040 Bond Future					4	37,200,000		
2024-03-08 10:55:29	R035 On 02/05/2024			Bond Future	1	3,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-08 11:10:32	R035 On 02/05/2024			Bond Future	1	3,700,000	Member	Sell
2024-03-08 11:44:53	R035 On 02/05/2024			Bond Future	1	3,700,000	Member	Buy
2024-03-08 11:44:53	R035 On 02/05/2024			Bond Future	1	3,700,000	Client	Sell
2024-03-08 16:47:14	R035 On 02/05/2024			Bond Future	1	21,600,000	Member	Buy
2024-03-08 16:50:29	R035 On 02/05/2024			Bond Future	1	21,600,000	Client	Sell
Total for R035 Bond Future					6	58,000,000		
Grand Total for all Instruments					21	385,600,000		