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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-19 11:51:16	2030 On 02/05/2024			Bond Future	1	21,800,000	Member	Sell
2024-01-19 11:52:47	2030 On 02/05/2024			Bond Future	1	5,600,000	Member	Buy
2024-01-19 11:53:10	2030 On 02/05/2024			Bond Future	1	5,600,000	Member	Sell
2024-01-19 11:53:10	2030 On 02/05/2024			Bond Future	1	16,200,000	Member	Buy
2024-01-19 11:53:10	2030 On 02/05/2024			Bond Future	1	16,200,000	Member	Sell
2024-01-19 11:53:10	2030 On 02/05/2024			Bond Future	1	5,600,000	Client	Buy
2024-01-19 11:53:10	2030 On 02/05/2024			Bond Future	1	16,200,000	Client	Buy
Total for 2030 Bond Future					7	87,200,000		
2024-01-19 10:35:21	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-19 10:35:21	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-19 10:35:21	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-19 10:35:21	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-19 11:25:19	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-19 11:25:19	2032 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
2024-01-19 11:25:45	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-19 11:25:45	2032 On 02/05/2024			Bond Future	1	7,000,000	Client	Buy
Total for 2032 Bond Future					8	56,000,000		
2024-01-19 11:30:01	2037 On 01/02/2024			Bond Future	1	476,600,000	Member	Buy
2024-01-19 11:30:01	2037 On 01/02/2024			Bond Future	1	476,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-19 11:30:01	2037 On 02/05/2024			Bond Future	1	476,600,000	Member	Sell
2024-01-19 11:30:01	2037 On 02/05/2024			Bond Future	1	476,600,000	Client	Buy
Total for 2037 Bond Future					4	1,906,400,000		
2024-01-19 11:58:22	2040 On 01/02/2024			Bond Future	1	250,000,000	Member	Buy
2024-01-19 11:58:22	2040 On 02/05/2024			Bond Future	1	250,000,000	Member	Sell
2024-01-19 12:19:35	2040 On 01/02/2024			Bond Future	1	250,000,000	Member	Sell
2024-01-19 12:20:14	2040 On 02/05/2024			Bond Future	1	250,000,000	Member	Buy
2024-01-19 12:25:30	2040 On 02/05/2024			Bond Future	1	250,000,000	Member	Sell
2024-01-19 12:25:30	2040 On 02/05/2024			Bond Future	1	250,000,000	Client	Buy
2024-01-19 12:25:43	2040 On 01/02/2024			Bond Future	1	250,000,000	Member	Buy
2024-01-19 12:25:43	2040 On 01/02/2024			Bond Future	1	250,000,000	Client	Sell
Total for 2040 Bond Future					8	2,000,000,000		
2024-01-19 11:58:22	R035 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2024-01-19 11:58:22	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-01-19 12:18:16	R035 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2024-01-19 12:18:43	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-01-19 12:24:41	R035 On 01/02/2024			Bond Future	1	50,000,000	Client	Buy
2024-01-19 12:24:41	R035 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2024-01-19 12:24:59	R035 On 02/05/2024			Bond Future	1	50,000,000	Client	Sell
2024-01-19 12:24:59	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
Total for R035 Bond Future					8	400,000,000		
2024-01-19 11:58:22	R186 On 01/02/2024			Bond Future	1	606,000,000	Member	Sell
2024-01-19 11:58:22	R186 On 02/05/2024			Bond Future	1	606,000,000	Member	Buy
2024-01-19 12:16:24	R186 On 01/02/2024			Bond Future	1	606,000,000	Member	Buy
2024-01-19 12:16:52	R186 On 02/05/2024			Bond Future	1	606,000,000	Member	Sell
2024-01-19 12:25:56	R186 On 02/05/2024			Bond Future	1	606,000,000	Member	Buy
2024-01-19 12:25:56	R186 On 02/05/2024			Bond Future	1	606,000,000	Client	Sell
2024-01-19 12:26:08	R186 On 01/02/2024			Bond Future	1	606,000,000	Client	Buy
2024-01-19 12:26:08	R186 On 01/02/2024			Bond Future	1	606,000,000	Member	Sell
Total for R186 Bond Future					8	4,848,000,000		
2024-01-19 10:16:24	R209 On 02/05/2024			Bond Future	1	13,400,000	Member	Buy
2024-01-19 10:16:24	R209 On 02/05/2024			Bond Future	1	13,400,000	Member	Sell
2024-01-19 11:05:54	R209 On 02/05/2024			Bond Future	1	13,400,000	Member	Buy
2024-01-19 11:05:54	R209 On 02/05/2024			Bond Future	1	13,400,000	Client	Sell
2024-01-19 11:33:12	R209 On 01/02/2024			Bond Future	1	224,400,000	Member	Sell
2024-01-19 11:33:12	R209 On 01/02/2024			Bond Future	1	224,400,000	Member	Buy
2024-01-19 11:33:12	R209 On 02/05/2024			Bond Future	1	224,400,000	Member	Sell
2024-01-19 11:33:12	R209 On 02/05/2024			Bond Future	1	224,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	49,000,000	Client	Sell
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	20,600,000	Member	Buy
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	68,700,000	Member	Buy
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	25,100,000	Client	Sell
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	61,000,000	Client	Sell
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	61,000,000	Member	Buy
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	49,000,000	Member	Buy
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	20,600,000	Client	Sell
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	68,700,000	Client	Sell
2024-01-19 11:40:44	R209 On 01/02/2024			Bond Future	1	25,100,000	Member	Buy
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	49,000,000	Member	Sell
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	61,000,000	Client	Buy
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	49,000,000	Client	Buy
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	20,600,000	Client	Buy
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	68,700,000	Client	Buy
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	25,100,000	Member	Sell
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	25,100,000	Client	Buy
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	68,700,000	Member	Sell
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	61,000,000	Member	Sell
2024-01-19 11:40:44	R209 On 02/05/2024			Bond Future	1	20,600,000	Member	Sell
Total for R209 Bond Future					28	1,848,800,000		
2024-01-19 11:58:22	R248 On 01/02/2024			Bond Future	1	815,000,000	Member	Buy
2024-01-19 11:58:22	R248 On 02/05/2024			Bond Future	1	815,000,000	Member	Sell
2024-01-19 12:21:03	R248 On 01/02/2024			Bond Future	1	815,000,000	Member	Sell
2024-01-19 12:21:27	R248 On 02/05/2024			Bond Future	1	815,000,000	Member	Buy
2024-01-19 12:26:21	R248 On 01/02/2024			Bond Future	1	815,000,000	Member	Buy
2024-01-19 12:26:21	R248 On 01/02/2024			Bond Future	1	815,000,000	Client	Sell
2024-01-19 12:26:35	R248 On 02/05/2024			Bond Future	1	815,000,000	Member	Sell
2024-01-19 12:26:35	R248 On 02/05/2024			Bond Future	1	815,000,000	Client	Buy
Total for R248 Bond Future					8	6,520,000,000		
Grand Total for all Instruments					79	17,666,400,000		