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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 01/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-01 09:28:50	2030 On 02/05/2024			Bond Future	1	12,500,000	Member	Sell
2024-03-01 09:51:04	2030 On 02/05/2024			Bond Future	1	12,500,000	Client	Buy
2024-03-01 14:16:08	2030 On 02/05/2024			Bond Future	1	110,000,000	Member	Buy
2024-03-01 14:16:57	2030 On 02/05/2024			Bond Future	1	110,000,000	Member	Sell
2024-03-01 14:34:11	2030 On 02/05/2024			Bond Future	1	110,000,000	Member	Buy
2024-03-01 14:34:11	2030 On 02/05/2024			Bond Future	1	110,000,000	Client	Sell
2024-03-01 17:09:01	2030 On 02/05/2024			Bond Future	1	800,000,000	Member	Buy
2024-03-01 17:22:51	2030 On 02/05/2024			Bond Future	1	800,000,000	Member	Sell
2024-03-01 17:24:54	2030 On 02/05/2024			Bond Future	1	800,000,000	Member	Buy
2024-03-01 17:24:54	2030 On 02/05/2024			Bond Future	1	800,000,000	Client	Sell
Total for 2030 Bond Future					10	3,665,000,000		
2024-03-01 17:19:56	2032 On 02/05/2024			Bond Future	1	133,200,000	Member	Buy
2024-03-01 17:29:51	2032 On 02/05/2024			Bond Future	1	133,200,000	Member	Sell
2024-03-01 17:30:09	2032 On 02/05/2024			Bond Future	1	133,200,000	Member	Buy
2024-03-01 17:30:09	2032 On 02/05/2024			Bond Future	1	133,200,000	Client	Sell
Total for 2032 Bond Future					4	532,800,000		
2024-03-01 17:19:56	2037 On 02/05/2024			Bond Future	1	695,500,000	Member	Buy
2024-03-01 17:26:28	2037 On 02/05/2024			Bond Future	1	207,800,000	Member	Sell
2024-03-01 17:28:23	2037 On 02/05/2024			Bond Future	1	487,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-01 17:28:23	2037 On 02/05/2024			Bond Future	1	487,700,000	Client	Sell
2024-03-01 17:28:23	2037 On 02/05/2024			Bond Future	1	207,800,000	Member	Buy
2024-03-01 17:28:23	2037 On 02/05/2024			Bond Future	1	487,700,000	Member	Buy
2024-03-01 17:28:23	2037 On 02/05/2024			Bond Future	1	207,800,000	Client	Sell
Total for 2037 Bond Future					7	2,782,000,000		
2024-03-01 16:27:57	2040 On 02/05/2024			Bond Future	1	37,400,000	Member	Buy
2024-03-01 16:29:05	2040 On 02/05/2024			Bond Future	1	37,400,000	Member	Sell
2024-03-01 16:49:48	2040 On 02/05/2024			Bond Future	1	37,400,000	Member	Buy
2024-03-01 16:49:48	2040 On 02/05/2024			Bond Future	1	37,400,000	Client	Sell
2024-03-01 17:19:56	2040 On 02/05/2024			Bond Future	1	155,300,000	Member	Buy
2024-03-01 17:31:09	2040 On 02/05/2024			Bond Future	1	148,000,000	Member	Sell
2024-03-01 17:31:41	2040 On 02/05/2024			Bond Future	1	7,300,000	Member	Sell
2024-03-01 17:31:41	2040 On 02/05/2024			Bond Future	1	148,000,000	Member	Buy
2024-03-01 17:31:41	2040 On 02/05/2024			Bond Future	1	7,300,000	Client	Sell
2024-03-01 17:31:41	2040 On 02/05/2024			Bond Future	1	7,300,000	Member	Buy
2024-03-01 17:31:41	2040 On 02/05/2024			Bond Future	1	148,000,000	Client	Sell
Total for 2040 Bond Future					11	770,800,000		
2024-03-01 16:27:57	R035 On 02/05/2024			Bond Future	1	34,900,000	Member	Buy
2024-03-01 16:28:34	R035 On 02/05/2024			Bond Future	1	34,900,000	Member	Sell
2024-03-01 16:49:09	R035 On 02/05/2024			Bond Future	1	34,900,000	Member	Buy
2024-03-01 16:49:09	R035 On 02/05/2024			Bond Future	1	34,900,000	Client	Sell
Total for R035 Bond Future					4	139,600,000		
2024-03-01 12:58:09	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-03-01 12:58:09	R186 On 07/11/2024			Bond Future	1	25,400,000	Member	Buy
2024-03-01 14:19:00	R186 On 07/11/2024			Bond Future	1	11,900,000	Member	Sell
2024-03-01 14:19:00	R186 On 07/11/2024			Bond Future	1	11,900,000	Member	Buy
2024-03-01 14:19:00	R186 On 07/11/2024			Bond Future	1	11,900,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	3,600,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,700,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	3,600,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	3,600,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,400,000	Client	Sell
2024-03-01 14:19:01	R186 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
Total for R186 Bond Future					28	101,600,000		
Grand Total for all Instruments					64	7,991,800,000		