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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-04 10:52:47	2030 On 02/05/2024			Bond Future	1	50,400,000	Member	Sell
2024-03-04 11:45:01	2030 On 02/05/2024			Bond Future	1	7,800,000	Member	Sell
2024-03-04 12:22:58	2030 On 02/05/2024			Bond Future	1	32,400,000	Member	Buy
2024-03-04 12:23:50	2030 On 02/05/2024			Bond Future	1	18,000,000	Member	Buy
2024-03-04 12:23:50	2030 On 02/05/2024			Bond Future	1	32,400,000	Member	Sell
2024-03-04 12:23:50	2030 On 02/05/2024			Bond Future	1	18,000,000	Member	Sell
2024-03-04 12:23:50	2030 On 02/05/2024			Bond Future	1	18,000,000	Client	Buy
2024-03-04 12:23:50	2030 On 02/05/2024			Bond Future	1	32,400,000	Client	Buy
2024-03-04 12:29:38	2030 On 02/05/2024			Bond Future	1	7,800,000	Member	Buy
2024-03-04 12:30:07	2030 On 02/05/2024			Bond Future	1	7,800,000	Member	Sell
2024-03-04 12:30:07	2030 On 02/05/2024			Bond Future	1	7,800,000	Client	Buy
Total for 2030 Bond Future					11	232,800,000		
2024-03-04 17:30:13	2032 On 02/05/2024			Bond Future	1	10,600,000	Member	Buy
2024-03-04 17:46:44	2032 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-03-04 17:47:15	2032 On 02/05/2024			Bond Future	1	6,100,000	Member	Sell
2024-03-04 17:47:15	2032 On 02/05/2024			Bond Future	1	6,100,000	Client	Sell
2024-03-04 17:47:15	2032 On 02/05/2024			Bond Future	1	6,100,000	Member	Buy
2024-03-04 17:47:16	2032 On 02/05/2024			Bond Future	1	4,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-04 17:47:16	2032 On 02/05/2024			Bond Future	1	4,500,000	Client	Sell
Total for 2032 Bond Future					7	42,400,000		
2024-03-04 12:17:58	2037 On 01/08/2024			Bond Future	1	1,131,000,000	Member	Sell
2024-03-04 12:18:47	2037 On 01/08/2024			Bond Future	1	9,000,000	Member	Buy
2024-03-04 12:49:04	2037 On 01/08/2024			Bond Future	1	158,000,000	Member	Buy
2024-03-04 12:49:04	2037 On 01/08/2024			Bond Future	1	158,000,000	Member	Sell
2024-03-04 12:49:04	2037 On 01/08/2024			Bond Future	1	158,000,000	Client	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	9,000,000	Member	Sell
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	846,000,000	Client	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	21,000,000	Client	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	846,000,000	Member	Sell
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	9,000,000	Client	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	97,000,000	Member	Sell
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	21,000,000	Member	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	97,000,000	Member	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	846,000,000	Member	Buy
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	21,000,000	Member	Sell
2024-03-04 12:49:05	2037 On 01/08/2024			Bond Future	1	97,000,000	Client	Buy
2024-03-04 17:30:13	2037 On 02/05/2024			Bond Future	1	8,900,000	Member	Buy
2024-03-04 17:47:45	2037 On 02/05/2024			Bond Future	1	3,700,000	Member	Sell
2024-03-04 17:48:58	2037 On 02/05/2024			Bond Future	1	3,700,000	Member	Buy
2024-03-04 17:48:58	2037 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-03-04 17:48:58	2037 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-03-04 17:48:58	2037 On 02/05/2024			Bond Future	1	3,700,000	Client	Sell
2024-03-04 17:48:58	2037 On 02/05/2024			Bond Future	1	5,200,000	Client	Sell
Total for 2037 Bond Future					23	4,559,600,000		
2024-03-04 14:48:36	2040 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2024-03-04 15:29:59	2040 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-04 15:30:27	2040 On 02/05/2024			Bond Future	1	2,500,000	Member	Sell
2024-03-04 15:30:27	2040 On 02/05/2024			Bond Future	1	2,500,000	Member	Buy
2024-03-04 15:30:27	2040 On 02/05/2024			Bond Future	1	500,000	Client	Sell
2024-03-04 15:30:27	2040 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-04 15:30:27	2040 On 02/05/2024			Bond Future	1	2,500,000	Client	Sell
2024-03-04 16:43:36	2040 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-04 16:47:08	2040 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-03-04 16:47:33	2040 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-04 16:47:33	2040 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
Total for 2040 Bond Future					11	20,800,000		
2024-03-04 17:56:31	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2024-03-04 17:59:53	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
Total for 2044 Bond Future					2	2,600,000		
2024-03-04 09:23:18	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-03-04 09:27:27	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
2024-03-04 10:03:01	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-03-04 10:03:01	GOVI On 02/05/2024			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					4	40,000		
2024-03-04 10:13:29	R035 On 02/05/2024			Bond Future	1	5,100,000	Client	Buy
2024-03-04 10:13:29	R035 On 02/05/2024			Bond Future	1	5,100,000	Client	Sell
2024-03-04 10:13:46	R035 On 02/05/2024			Bond Future	1	11,600,000	Client	Sell
2024-03-04 10:13:46	R035 On 02/05/2024			Bond Future	1	11,600,000	Client	Buy
2024-03-04 10:52:47	R035 On 02/05/2024			Bond Future	1	28,100,000	Member	Sell
2024-03-04 12:24:34	R035 On 02/05/2024			Bond Future	1	19,400,000	Member	Buy
2024-03-04 12:25:02	R035 On 02/05/2024			Bond Future	1	8,700,000	Member	Buy
2024-03-04 12:25:02	R035 On 02/05/2024			Bond Future	1	19,400,000	Member	Sell
2024-03-04 12:25:02	R035 On 02/05/2024			Bond Future	1	8,700,000	Member	Sell
2024-03-04 12:25:02	R035 On 02/05/2024			Bond Future	1	19,400,000	Client	Buy
2024-03-04 12:25:02	R035 On 02/05/2024			Bond Future	1	8,700,000	Client	Buy
Total for R035 Bond Future					11	145,800,000		
2024-03-04 13:03:12	R214 On 02/05/2024			Bond Future	1	22,100,000	Member	Buy
2024-03-04 13:03:12	R214 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	9,000,000	Member	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	9,000,000	Member	Buy
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	900,000	Client	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	7,000,000	Client	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	9,000,000	Client	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	4,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-04 13:30:43	R214 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
Total for R214 Bond Future					19	88,400,000		
2024-03-04 17:30:13	R248 On 02/05/2024			Bond Future	1	4,100,000	Member	Buy
2024-03-04 17:50:02	R248 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-04 17:50:42	R248 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-03-04 17:50:42	R248 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-03-04 17:50:42	R248 On 02/05/2024			Bond Future	1	1,700,000	Client	Sell
2024-03-04 17:50:42	R248 On 02/05/2024			Bond Future	1	2,400,000	Client	Sell
2024-03-04 17:50:42	R248 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
Total for R248 Bond Future					7	16,400,000		
Grand Total for all Instruments					95	5,108,840,000		