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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-26 10:39:12	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-01-26 11:08:06	2032 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-01-26 11:08:35	2032 On 02/05/2024			Bond Future	1	4,400,000	Member	Buy
2024-01-26 11:08:35	2032 On 02/05/2024			Bond Future	1	4,400,000	Client	Buy
2024-01-26 11:08:35	2032 On 02/05/2024			Bond Future	1	4,400,000	Member	Sell
2024-01-26 11:08:35	2032 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-01-26 11:08:35	2032 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy
2024-01-26 11:56:24	2032 On 01/02/2024			Bond Future	1	489,600,000	Member	Buy
2024-01-26 11:56:24	2032 On 02/05/2024			Bond Future	1	501,700,000	Member	Sell
2024-01-26 12:01:24	2032 On 01/02/2024			Bond Future	1	30,100,000	Member	Sell
2024-01-26 12:02:05	2032 On 02/05/2024			Bond Future	1	30,800,000	Member	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	120,800,000	Member	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	108,800,000	Member	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	106,400,000	Member	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	106,400,000	Client	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	93,500,000	Member	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	41,400,000	Member	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	106,400,000	Member	Sell
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	41,400,000	Client	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	93,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	108,800,000	Member	Sell
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	120,800,000	Client	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	30,800,000	Member	Sell
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	108,800,000	Client	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	93,500,000	Client	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	30,800,000	Client	Buy
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	120,800,000	Member	Sell
2024-01-26 12:03:21	2032 On 02/05/2024			Bond Future	1	41,400,000	Member	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	30,100,000	Client	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	106,200,000	Client	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	103,800,000	Client	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	103,800,000	Member	Buy
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	40,400,000	Client	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	91,200,000	Client	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	117,900,000	Client	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	40,400,000	Member	Buy
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	117,900,000	Member	Buy
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	91,200,000	Member	Buy
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	91,200,000	Member	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	40,400,000	Member	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	30,100,000	Member	Buy
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	117,900,000	Member	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	106,200,000	Member	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	103,800,000	Member	Sell
2024-01-26 12:05:34	2032 On 01/02/2024			Bond Future	1	106,200,000	Member	Buy
Total for 2032 Bond Future					45	3,993,200,000		
2024-01-26 15:26:34	2037 On 02/05/2024			Bond Future	1	291,600,000	Member	Sell
2024-01-26 15:31:21	2037 On 02/05/2024			Bond Future	1	230,300,000	Member	Buy
2024-01-26 15:34:13	2037 On 02/05/2024			Bond Future	1	61,300,000	Member	Buy
2024-01-26 15:34:13	2037 On 02/05/2024			Bond Future	1	230,300,000	Member	Sell
2024-01-26 15:34:13	2037 On 02/05/2024			Bond Future	1	61,300,000	Client	Buy
2024-01-26 15:34:13	2037 On 02/05/2024			Bond Future	1	230,300,000	Client	Buy
2024-01-26 15:34:13	2037 On 02/05/2024			Bond Future	1	61,300,000	Member	Sell
Total for 2037 Bond Future					7	1,166,400,000		
2024-01-26 11:55:10	2050 On 01/02/2024			Bond Future	1	91,800,000	Member	Buy
2024-01-26 11:55:10	2050 On 01/02/2024			Bond Future	1	91,800,000	Member	Sell
2024-01-26 11:55:10	2050 On 02/05/2024			Bond Future	1	91,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-26 11:55:10	2050 On 02/05/2024			Bond Future	1	91,800,000	Member	Buy
Total for 2050 Bond Future					4	367,200,000		
2024-01-26 11:59:57	IGOV On 01/02/2024			Index Future	1	1,810,000	Member	Buy
2024-01-26 11:59:57	IGOV On 02/05/2024			Index Future	1	1,810,000	Member	Sell
2024-01-26 12:23:41	IGOV On 01/02/2024			Index Future	1	1,810,000	Member	Sell
2024-01-26 12:24:05	IGOV On 02/05/2024			Index Future	1	1,810,000	Member	Buy
2024-01-26 12:25:38	IGOV On 02/05/2024			Index Future	1	1,810,000	Member	Sell
2024-01-26 12:25:38	IGOV On 02/05/2024			Index Future	1	1,810,000	Client	Buy
2024-01-26 12:25:53	IGOV On 01/02/2024			Index Future	1	1,810,000	Client	Sell
2024-01-26 12:25:53	IGOV On 01/02/2024			Index Future	1	1,810,000	Member	Buy
Total for IGOV Index Future					8	14,480,000		
2024-01-26 17:02:56	R035 On 02/05/2024			Bond Future	1	26,300,000	Member	Buy
2024-01-26 17:46:55	R035 On 02/05/2024			Bond Future	1	26,300,000	Member	Sell
2024-01-26 17:49:31	R035 On 02/05/2024			Bond Future	1	26,300,000	Client	Sell
2024-01-26 17:49:31	R035 On 02/05/2024			Bond Future	1	26,300,000	Member	Buy
Total for R035 Bond Future					4	105,200,000		
2024-01-26 10:39:12	R186 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-01-26 11:09:13	R186 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-01-26 17:05:02	R186 On 02/05/2024			Bond Future	1	1,333,400,000	Member	Buy
2024-01-26 17:29:33	R186 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	616,200,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	361,400,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	195,200,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	11,200,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	10,900,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	17,700,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	17,700,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	616,200,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	10,900,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	17,700,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	11,200,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	11,200,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	52,200,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	361,400,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	9,600,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	52,200,000	Member	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	20,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	195,200,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	9,600,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	52,200,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	20,800,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	195,200,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	361,400,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	10,900,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	616,200,000	Member	Buy
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	20,800,000	Client	Sell
2024-01-26 17:33:30	R186 On 02/05/2024			Bond Future	1	9,600,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	3,600,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	4,300,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	4,300,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	5,700,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	9,300,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	6,600,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	9,300,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	2,600,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	1,200,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	5,700,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	6,600,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	5,700,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	4,200,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	3,600,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	9,300,000	Member	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	4,200,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	4,200,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	3,600,000	Client	Sell
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	6,600,000	Member	Buy
2024-01-26 17:33:31	R186 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
Total for R186 Bond Future					57	5,337,600,000		
2024-01-26 10:39:12	R213 On 02/05/2024			Bond Future	1	4,100,000	Member	Sell
2024-01-26 11:09:38	R213 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-26 11:09:56	R213 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-01-26 11:09:56	R213 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-01-26 11:09:56	R213 On 02/05/2024			Bond Future	1	2,100,000	Client	Buy
2024-01-26 11:09:56	R213 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-01-26 11:09:56	R213 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
Total for R213 Bond Future					7	16,400,000		
Grand Total for all Instruments					132	11,000,480,000		