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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-05 13:48:49	2030 On 01/02/2024			Bond Future	1	63,000,000	Member	Sell
2024-01-05 13:59:57	2030 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2024-01-05 14:03:44	2030 On 01/02/2024			Bond Future	1	30,000,000	Member	Buy
2024-01-05 14:03:44	2030 On 01/02/2024			Bond Future	1	30,000,000	Member	Sell
2024-01-05 14:03:44	2030 On 01/02/2024			Bond Future	1	30,000,000	Client	Buy
2024-01-05 14:03:45	2030 On 01/02/2024			Bond Future	1	30,000,000	Member	Buy
2024-01-05 14:03:45	2030 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2024-01-05 14:03:45	2030 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2024-01-05 14:03:45	2030 On 01/02/2024			Bond Future	1	30,000,000	Member	Sell
2024-01-05 14:03:45	2030 On 01/02/2024			Bond Future	1	30,000,000	Client	Buy
Total for 2030 Bond Future					10	252,000,000		
2024-01-05 13:48:49	2040 On 01/02/2024			Bond Future	1	11,000,000	Member	Sell
2024-01-05 14:01:16	2040 On 01/02/2024			Bond Future	1	11,000,000	Client	Buy
2024-01-05 16:12:54	2040 On 01/02/2024			Bond Future	1	421,000,000	Member	Buy
2024-01-05 16:12:54	2040 On 01/02/2024			Bond Future	1	421,000,000	Member	Sell
Total for 2040 Bond Future					4	864,000,000		
2024-01-05 11:33:01	2044 On 01/02/2024			Bond Future	1	10,400,000	Member	Buy
2024-01-05 11:33:01	2044 On 01/02/2024			Bond Future	1	10,400,000	Member	Sell
2024-01-05 14:32:56	2044 On 01/02/2024			Bond Future	1	10,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-05 14:32:56	2044 On 01/02/2024			Bond Future	1	10,400,000	Member	Sell
Total for 2044 Bond Future					4	41,600,000		
2024-01-05 10:26:12	R186 On 01/02/2024			Bond Future	1	25,000,000	Member	Sell
2024-01-05 11:08:02	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2024-01-05 11:09:23	R186 On 01/02/2024			Bond Future	1	18,000,000	Member	Buy
2024-01-05 11:09:23	R186 On 01/02/2024			Bond Future	1	7,000,000	Client	Buy
2024-01-05 11:09:23	R186 On 01/02/2024			Bond Future	1	18,000,000	Member	Sell
2024-01-05 11:09:23	R186 On 01/02/2024			Bond Future	1	18,000,000	Client	Buy
2024-01-05 11:09:23	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
Total for R186 Bond Future					7	100,000,000		
2024-01-05 17:04:25	R209 On 01/02/2024			Bond Future	1	121,500,000	Member	Buy
2024-01-05 17:11:18	R209 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	5,700,000	Member	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	9,700,000	Member	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	88,600,000	Member	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	5,700,000	Client	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	5,700,000	Member	Buy
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	9,700,000	Client	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	88,600,000	Client	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	5,100,000	Client	Sell
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	88,600,000	Member	Buy
2024-01-05 17:14:40	R209 On 01/02/2024			Bond Future	1	9,700,000	Member	Buy
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,200,000	Client	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	1,900,000	Member	Buy
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	1,900,000	Client	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,200,000	Client	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	3,700,000	Client	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-05 17:14:41	R209 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
Total for R209 Bond Future					28	486,000,000		
2024-01-05 17:04:25	R214 On 01/02/2024			Bond Future	1	477,900,000	Member	Buy
2024-01-05 17:12:03	R214 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	26,100,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	6,200,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	7,200,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	7,200,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	5,800,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	9,700,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	10,100,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	11,700,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	11,800,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	19,600,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	26,100,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	61,200,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	127,300,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	143,700,000	Member	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	11,800,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	9,700,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	10,100,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	26,100,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	7,200,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	9,700,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	7,200,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	5,800,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	6,200,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	61,200,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	19,600,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	127,300,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	7,200,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	7,200,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	5,100,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	19,600,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	10,100,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	5,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	143,700,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	11,700,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	11,800,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	143,700,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	61,200,000	Client	Sell
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	127,300,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	6,200,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2024-01-05 17:16:38	R214 On 01/02/2024			Bond Future	1	11,700,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	3,500,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,800,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	3,800,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	3,800,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2024-01-05 17:16:39	R214 On 01/02/2024			Bond Future	1	700,000	Client	Sell
Total for R214 Bond Future					85	1,911,600,000		
2024-01-05 14:27:45	R248 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-01-05 14:27:45	R248 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-01-05 14:47:26	R248 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-01-05 14:47:26	R248 On 02/05/2024			Bond Future	1	200,000	Member	Sell
Total for R248 Bond Future					4	800,000		
Grand Total for all Instruments					142	3,656,000,000		