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INTEREST RATE DERIVATIVES  
 DERIVATIVES MATCHED TRADES REPORT  
 REPORT FOR: 05/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-05 12:49:48	2030 On 02/05/2024			Bond Future	1	500,000,000	Member	Buy
2024-03-05 13:09:09	2030 On 02/05/2024			Bond Future	1	360,300,000	Member	Sell
2024-03-05 13:11:43	2030 On 02/05/2024			Bond Future	1	139,700,000	Member	Sell
2024-03-05 13:11:43	2030 On 02/05/2024			Bond Future	1	360,300,000	Member	Buy
2024-03-05 13:11:43	2030 On 02/05/2024			Bond Future	1	139,700,000	Client	Sell
2024-03-05 13:11:43	2030 On 02/05/2024			Bond Future	1	139,700,000	Member	Buy
2024-03-05 13:11:43	2030 On 02/05/2024			Bond Future	1	360,300,000	Client	Sell
Total for 2030 Bond Future					7	2,000,000,000		
2024-03-05 12:49:48	2032 On 02/05/2024			Bond Future	1	107,500,000	Member	Buy
2024-03-05 12:59:01	2032 On 02/05/2024			Bond Future	1	107,500,000	Client	Sell
2024-03-05 16:24:37	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-05 16:24:37	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-05 16:48:29	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-05 16:48:29	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-05 16:50:00	2032 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
2024-03-05 16:50:00	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
Total for 2032 Bond Future					8	515,000,000		
2024-03-05 12:49:48	2037 On 02/05/2024			Bond Future	1	59,100,000	Member	Buy
2024-03-05 13:03:44	2037 On 02/05/2024			Bond Future	1	29,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-05 13:07:38	2037 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
2024-03-05 13:07:38	2037 On 02/05/2024			Bond Future	1	29,100,000	Client	Sell
2024-03-05 13:07:38	2037 On 02/05/2024			Bond Future	1	30,000,000	Client	Sell
2024-03-05 13:07:38	2037 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2024-03-05 13:07:38	2037 On 02/05/2024			Bond Future	1	29,100,000	Member	Buy
Total for 2037 Bond Future					7	236,400,000		
2024-03-05 07:41:42	2040 On 02/05/2024			Bond Future	1	15,300,000	Member	Buy
2024-03-05 09:47:29	2040 On 02/05/2024			Bond Future	1	10,100,000	Member	Sell
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	2,900,000	Member	Sell
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	2,900,000	Member	Buy
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	1,700,000	Client	Sell
2024-03-05 09:48:57	2040 On 02/05/2024			Bond Future	1	2,900,000	Client	Sell
2024-03-05 09:48:58	2040 On 02/05/2024			Bond Future	1	10,100,000	Member	Buy
2024-03-05 09:48:58	2040 On 02/05/2024			Bond Future	1	10,100,000	Client	Sell
2024-03-05 12:49:48	2040 On 02/05/2024			Bond Future	1	135,000,000	Member	Buy
2024-03-05 13:00:55	2040 On 02/05/2024			Bond Future	1	12,000,000	Member	Sell
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	12,000,000	Member	Sell
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	24,000,000	Member	Sell
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	87,000,000	Member	Sell
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	24,000,000	Member	Buy
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	87,000,000	Client	Sell
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	24,000,000	Client	Sell
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	12,000,000	Member	Buy
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	87,000,000	Member	Buy
2024-03-05 13:02:05	2040 On 02/05/2024			Bond Future	1	12,000,000	Client	Sell
2024-03-05 13:02:06	2040 On 02/05/2024			Bond Future	1	12,000,000	Member	Buy
2024-03-05 13:02:06	2040 On 02/05/2024			Bond Future	1	12,000,000	Client	Sell
Total for 2040 Bond Future					26	601,200,000		
2024-03-05 09:42:10	2044 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-05 09:42:10	2044 On 02/05/2024			Bond Future	1	500,000	Client	Sell
2024-03-05 09:42:32	2044 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-05 09:42:32	2044 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-03-05 09:43:04	2044 On 02/05/2024			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-05 09:43:04	2044 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-03-05 11:56:58	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Buy
2024-03-05 12:04:41	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Sell
2024-03-05 12:05:15	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Buy
2024-03-05 12:05:15	2044 On 02/05/2024			Bond Future	1	10,100,000	Client	Sell
2024-03-05 12:49:48	2044 On 02/05/2024			Bond Future	1	153,200,000	Member	Buy
2024-03-05 13:05:37	2044 On 02/05/2024			Bond Future	1	125,300,000	Member	Sell
2024-03-05 13:05:59	2044 On 02/05/2024			Bond Future	1	27,900,000	Member	Sell
2024-03-05 13:05:59	2044 On 02/05/2024			Bond Future	1	27,900,000	Client	Sell
2024-03-05 13:05:59	2044 On 02/05/2024			Bond Future	1	125,300,000	Client	Sell
2024-03-05 13:05:59	2044 On 02/05/2024			Bond Future	1	125,300,000	Member	Buy
2024-03-05 13:05:59	2044 On 02/05/2024			Bond Future	1	27,900,000	Member	Buy
Total for 2044 Bond Future					17	655,800,000		
2024-03-05 14:16:34	R053 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-03-05 15:04:15	R053 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-03-05 15:04:27	R053 On 02/05/2024			Bond Future	1	10,000,000	Client	Sell
2024-03-05 15:04:27	R053 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
Total for R053 Bond Future					4	40,000,000		
2024-03-05 12:49:48	R186 On 02/05/2024			Bond Future	1	158,400,000	Member	Buy
2024-03-05 13:13:27	R186 On 02/05/2024			Bond Future	1	30,800,000	Member	Sell
2024-03-05 13:16:29	R186 On 02/05/2024			Bond Future	1	27,600,000	Member	Sell
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	27,600,000	Member	Buy
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	30,800,000	Client	Sell
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	27,600,000	Client	Sell
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	100,000,000	Client	Sell
2024-03-05 13:16:30	R186 On 02/05/2024			Bond Future	1	30,800,000	Member	Buy
Total for R186 Bond Future					10	633,600,000		
2024-03-05 14:02:46	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Sell
2024-03-05 14:02:46	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Member	Buy
2024-03-05 14:02:46	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Member	Sell
2024-03-05 14:02:46	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Buy
2024-03-05 14:02:46	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Member	Sell
2024-03-05 14:02:46	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Member	Buy
2024-03-05 14:16:34	R214 On 02/05/2024			Bond Future	1	15,000,000	Member	Buy
2024-03-05 14:25:22	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Sell
2024-03-05 14:25:22	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-05 14:26:24	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Member	Buy
2024-03-05 14:26:24	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Client	Sell
2024-03-05 14:26:41	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Member	Sell
2024-03-05 14:26:41	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Client	Buy
2024-03-05 15:05:13	R214 On 02/05/2024			Bond Future	1	15,000,000	Member	Sell
2024-03-05 15:05:23	R214 On 02/05/2024			Bond Future	1	15,000,000	Member	Buy
2024-03-05 15:05:23	R214 On 02/05/2024			Bond Future	1	15,000,000	Client	Sell
Total for R214 Bond Future					16	1,260,000,000		
2024-03-05 14:16:34	R248 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-05 15:03:18	R248 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-05 15:03:42	R248 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-03-05 15:03:42	R248 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
Total for R248 Bond Future					4	100,000,000		
Grand Total for all Instruments					99	6,042,000,000		