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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 25/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-25 15:37:56	2030 On 02/05/2024			Bond Future	1	36,800,000	Member	Sell
2024-03-25 15:43:29	2030 On 02/05/2024			Bond Future	1	5,400,000	Member	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	7,500,000	Member	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	22,000,000	Member	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	5,400,000	Member	Sell
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	7,500,000	Client	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	5,400,000	Client	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	22,000,000	Member	Sell
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	1,900,000	Client	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	22,000,000	Client	Buy
2024-03-25 15:44:16	2030 On 02/05/2024			Bond Future	1	7,500,000	Member	Sell
Total for 2030 Bond Future					13	147,200,000		
2024-03-25 15:51:03	2044 On 01/08/2024			Bond Future	1	404,800,000	Member	Sell
2024-03-25 15:54:49	2044 On 01/08/2024			Bond Future	1	5,500,000	Member	Buy
2024-03-25 16:25:40	2044 On 01/08/2024			Bond Future	1	23,100,000	Client	Buy
2024-03-25 16:25:40	2044 On 01/08/2024			Bond Future	1	23,100,000	Member	Sell
2024-03-25 16:25:40	2044 On 01/08/2024			Bond Future	1	23,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	37,400,000	Member	Sell
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	37,400,000	Client	Buy
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	2,600,000	Client	Buy
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-03-25 16:25:41	2044 On 01/08/2024			Bond Future	1	37,400,000	Member	Buy
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	9,400,000	Member	Buy
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	9,400,000	Member	Sell
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	9,400,000	Client	Buy
2024-03-25 16:25:42	2044 On 01/08/2024			Bond Future	1	900,000	Client	Buy
2024-03-25 16:25:43	2044 On 01/08/2024			Bond Future	1	45,400,000	Member	Buy
2024-03-25 16:25:43	2044 On 01/08/2024			Bond Future	1	45,400,000	Client	Buy
2024-03-25 16:25:43	2044 On 01/08/2024			Bond Future	1	45,400,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	126,100,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	75,500,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	5,500,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	14,500,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	20,400,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,800,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	5,500,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	14,500,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	20,400,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	126,100,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	8,800,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	24,800,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	20,400,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	14,500,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	75,500,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	126,100,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,800,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	24,800,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	1,800,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	75,500,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	24,800,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	3,300,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	8,800,000	Member	Sell
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	8,800,000	Client	Buy
2024-03-25 17:50:50	2044 On 01/08/2024			Bond Future	1	900,000	Client	Buy
Total for 2044 Bond Future					61	1,619,200,000		
2024-03-25 09:17:37	R035 On 07/11/2024			Bond Future	1	20,300,000	Member	Buy
2024-03-25 09:19:34	R035 On 07/11/2024			Bond Future	1	20,300,000	Member	Sell
2024-03-25 11:55:55	R035 On 07/11/2024			Bond Future	1	20,300,000	Client	Sell
2024-03-25 11:55:55	R035 On 07/11/2024			Bond Future	1	20,300,000	Member	Buy
2024-03-25 15:47:06	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-03-25 15:47:06	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-25 16:32:11	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-03-25 16:32:11	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-25 16:54:32	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-25 16:54:32	R035 On 02/05/2024			Bond Future	1	2,100,000	Client	Buy
Total for R035 Bond Future					10	93,800,000		
2024-03-25 11:53:02	R186 On 02/05/2024			Bond Future	1	126,000,000	Member	Sell
2024-03-25 15:42:53	R186 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	11,000,000	Member	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	8,500,000	Member	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	100,000,000	Client	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	8,500,000	Member	Sell
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	6,500,000	Client	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	8,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	11,000,000	Client	Buy
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	11,000,000	Member	Sell
2024-03-25 15:49:36	R186 On 02/05/2024			Bond Future	1	6,500,000	Member	Sell
2024-03-25 15:51:03	R186 On 02/05/2024			Bond Future	1	264,800,000	Member	Sell
2024-03-25 15:54:15	R186 On 02/05/2024			Bond Future	1	3,600,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	15,100,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	6,100,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	29,700,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	15,100,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	29,700,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	600,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	15,100,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	6,100,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	29,700,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-03-25 16:29:48	R186 On 02/05/2024			Bond Future	1	6,100,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	82,500,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	9,500,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	13,300,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	5,800,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	13,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	24,500,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	600,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	9,500,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	9,500,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	24,500,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	49,400,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	5,800,000	Member	Sell
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	82,500,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	16,200,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	5,800,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	16,200,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	49,400,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	82,500,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	24,500,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	13,300,000	Member	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	1,700,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	49,400,000	Client	Buy
2024-03-25 16:34:18	R186 On 02/05/2024			Bond Future	1	16,200,000	Member	Sell
2024-03-25 16:34:19	R186 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2024-03-25 16:34:19	R186 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-03-25 16:34:19	R186 On 02/05/2024			Bond Future	1	3,600,000	Client	Buy
2024-03-25 16:34:19	R186 On 02/05/2024			Bond Future	1	3,600,000	Member	Sell
2024-03-25 16:34:19	R186 On 02/05/2024			Bond Future	1	1,200,000	Client	Buy
Total for R186 Bond Future					74	1,563,200,000		
2024-03-25 11:53:02	R214 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-03-25 15:47:32	R214 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
Total for R214 Bond Future					2	8,000,000		
Grand Total for all Instruments					160	3,431,400,000		