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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/01/2024

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|----------------------------|--------------------|--------|--------------|-------------|-----------------|-------------|---------------|--------------|
| 2024-01-04 14:54:43 | 2030 On 01/02/2024 | | | Bond Future | 1 | 31,700,000 | Member | Sell |
| 2024-01-04 16:14:28 | 2030 On 01/02/2024 | | | Bond Future | 1 | 31,700,000 | Member | Buy |
| 2024-01-04 16:15:03 | 2030 On 01/02/2024 | | | Bond Future | 1 | 31,700,000 | Client | Buy |
| 2024-01-04 16:15:03 | 2030 On 01/02/2024 | | | Bond Future | 1 | 31,700,000 | Member | Sell |
| Total for 2030 Bond Future | | | | | 4 | 126,800,000 | | |
| 2024-01-04 11:33:39 | 2032 On 01/02/2024 | | | Bond Future | 1 | 48,300,000 | Member | Sell |
| 2024-01-04 12:38:40 | 2032 On 01/02/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 1,200,000 | Member | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 3,700,000 | Member | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 6,400,000 | Member | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 6,400,000 | Member | Sell |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 3,700,000 | Client | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 36,000,000 | Member | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 6,400,000 | Client | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 36,000,000 | Member | Sell |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 36,000,000 | Client | Buy |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 3,700,000 | Member | Sell |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 1,200,000 | Client | Buy |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 1,200,000 | Member | Sell |
| 2024-01-04 12:45:08 | 2032 On 01/02/2024 | | | Bond Future | 1 | 1,000,000 | Client | Buy |
| Total for 2032 Bond Future | | | | | 16 | 193,200,000 | | |
| 2024-01-04 14:41:55 | 2037 On 01/02/2024 | | | Bond Future | 1 | 114,000,000 | Member | Sell |
| 2024-01-04 16:23:00 | 2037 On 01/02/2024 | | | Bond Future | 1 | 8,600,000 | Member | Buy |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 25,600,000 | Member | Buy |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 79,800,000 | Member | Buy |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 79,800,000 | Member | Sell |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 8,600,000 | Member | Sell |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 25,600,000 | Client | Buy |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 79,800,000 | Client | Buy |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 8,600,000 | Client | Buy |
| 2024-01-04 16:24:09 | 2037 On 01/02/2024 | | | Bond Future | 1 | 25,600,000 | Member | Sell |
| Total for 2037 Bond Future | | | | | 10 | 456,000,000 | | |
| 2024-01-04 11:33:40 | 2040 On 01/02/2024 | | | Bond Future | 1 | 50,000,000 | Member | Sell |
| 2024-01-04 12:37:43 | 2040 On 01/02/2024 | | | Bond Future | 1 | 700,000 | Member | Buy |
| 2024-01-04 12:39:20 | 2040 On 01/02/2024 | | | Bond Future | 1 | 25,000,000 | Member | Buy |
| 2024-01-04 12:39:20 | 2040 On 01/02/2024 | | | Bond Future | 1 | 25,000,000 | Client | Buy |
| 2024-01-04 12:39:20 | 2040 On 01/02/2024 | | | Bond Future | 1 | 25,000,000 | Member | Sell |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Member | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 9,300,000 | Member | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 1,500,000 | Member | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Member | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 3,700,000 | Client | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 700,000 | Client | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 9,300,000 | Member | Sell |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 1,500,000 | Member | Sell |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 3,700,000 | Member | Sell |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Client | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 3,700,000 | Member | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Client | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 9,300,000 | Client | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Member | Sell |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 1,500,000 | Client | Buy |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Member | Sell |
| 2024-01-04 12:39:21 | 2040 On 01/02/2024 | | | Bond Future | 1 | 700,000 | Member | Sell |
| 2024-01-04 16:50:01 | 2040 On 01/02/2024 | | | Bond Future | 1 | 12,000,000 | Member | Buy |
| 2024-01-04 16:50:01 | 2040 On 01/02/2024 | | | Bond Future | 1 | 12,000,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-01-04 17:17:59 | 2040 On 01/02/2024 | | | Bond Future | 1 | 12,000,000 | Member | Buy |
| 2024-01-04 17:17:59 | 2040 On 01/02/2024 | | | Bond Future | 1 | 12,000,000 | Client | Sell |
| Total for 2040 Bond Future | | | | | 26 | 248,000,000 | | |
| 2024-01-04 11:10:17 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,000,000 | Member | Sell |
| 2024-01-04 11:10:17 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-01-04 11:26:26 | 2044 On 01/02/2024 | | | Bond Future | 1 | 500,000 | Member | Sell |
| 2024-01-04 11:26:26 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,000,000 | Member | Buy |
| 2024-01-04 11:31:22 | 2044 On 01/02/2024 | | | Bond Future | 1 | 500,000 | Client | Sell |
| 2024-01-04 11:31:22 | 2044 On 01/02/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |
| 2024-01-04 11:31:22 | 2044 On 01/02/2024 | | | Bond Future | 1 | 500,000 | Member | Sell |
| 2024-01-04 11:31:22 | 2044 On 01/02/2024 | | | Bond Future | 1 | 500,000 | Client | Sell |
| 2024-01-04 11:31:22 | 2044 On 01/02/2024 | | | Bond Future | 1 | 500,000 | Member | Buy |
| 2024-01-04 11:33:40 | 2044 On 01/02/2024 | | | Bond Future | 1 | 25,000,000 | Member | Buy |
| 2024-01-04 12:42:27 | 2044 On 01/02/2024 | | | Bond Future | 1 | 300,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 700,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,800,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Client | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,600,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 12,700,000 | Member | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,800,000 | Client | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 300,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,800,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,600,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Client | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,600,000 | Client | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 12,700,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 12,700,000 | Client | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 700,000 | Client | Sell |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 700,000 | Member | Buy |
| 2024-01-04 12:43:15 | 2044 On 01/02/2024 | | | Bond Future | 1 | 300,000 | Client | Sell |
| 2024-01-04 16:29:27 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,400,000 | Member | Sell |
| 2024-01-04 17:15:34 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,400,000 | Member | Buy |
| 2024-01-04 17:17:08 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,400,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-01-04 17:17:08 | 2044 On 01/02/2024 | | | Bond Future | 1 | 4,400,000 | Client | Buy |
| Total for 2044 Bond Future | | | | | 35 | 123,600,000 | | |
| 2024-01-04 11:33:40 | R035 On 01/02/2024 | | | Bond Future | 1 | 26,000,000 | Member | Buy |
| 2024-01-04 12:31:06 | R035 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 3,600,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 800,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 13,100,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 1,900,000 | Member | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 13,100,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 800,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Client | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Client | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Client | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 1,900,000 | Client | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 13,100,000 | Client | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 3,600,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 800,000 | Client | Sell |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 1,900,000 | Member | Buy |
| 2024-01-04 12:35:35 | R035 On 01/02/2024 | | | Bond Future | 1 | 3,600,000 | Client | Sell |
| Total for R035 Bond Future | | | | | 22 | 104,000,000 | | |
| 2024-01-04 15:29:10 | R186 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Client | Sell |
| 2024-01-04 15:29:10 | R186 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Client | Buy |
| 2024-01-04 15:30:56 | R186 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Client | Buy |
| 2024-01-04 15:30:56 | R186 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Client | Sell |
| 2024-01-04 16:01:00 | R186 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Client | Sell |
| 2024-01-04 16:01:00 | R186 On 01/02/2024 | | | Bond Future | 1 | 7,000,000 | Client | Buy |
| 2024-01-04 16:02:11 | R186 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Client | Buy |
| 2024-01-04 16:02:11 | R186 On 01/02/2024 | | | Bond Future | 1 | 4,800,000 | Client | Sell |
| Total for R186 Bond Future | | | | | 8 | 47,200,000 | | |
| 2024-01-04 15:52:07 | R209 On 01/02/2024 | | | Bond Future | 1 | 87,100,000 | Member | Buy |
| 2024-01-04 16:22:58 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,100,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,300,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|----------------------------|--------------------|--------|-----------|-------------|--------------|-------------|------------|----------|
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,800,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 2,200,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 3,000,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 4,700,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 4,100,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 5,300,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 4,100,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,100,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 58,700,000 | Member | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,300,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,300,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 58,700,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,800,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,400,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,800,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 2,200,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 4,700,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 4,100,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 5,300,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 5,300,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 2,200,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 4,700,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 3,000,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 3,000,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Client | Sell |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 1,100,000 | Member | Buy |
| 2024-01-04 16:23:56 | R209 On 01/02/2024 | | | Bond Future | 1 | 58,700,000 | Client | Sell |
| Total for R209 Bond Future | | | | | 34 | 348,400,000 | | |
| 2024-01-04 17:15:36 | R214 On 01/02/2024 | | | Bond Future | 1 | 407,400,000 | Member | Buy |
| 2024-01-04 17:24:18 | R214 On 01/02/2024 | | | Bond Future | 1 | 100,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 12,400,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 12,500,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 13,600,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 16,500,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 27,800,000 | Member | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/ Sell |
|---------------------|--------------------|--------|-----------|-------------|--------------|------------|------------|-----------|
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 74,200,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 93,500,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 37,500,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 66,200,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 8,500,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 10,300,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 12,400,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 7,200,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 4,100,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 5,400,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 7,200,000 | Member | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 37,500,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 12,400,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 7,200,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 10,300,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 3,500,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 16,500,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 8,500,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 8,500,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 93,500,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 66,200,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 16,500,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 12,500,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 13,600,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 27,800,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 74,200,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 93,500,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 27,800,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 5,400,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 37,500,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 66,200,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 10,300,000 | Client | Sell |

| Matched Time | Contract Details | Strike | Call/ Put | Product | No of Trades | Nominal | Trade Type | Buy/Sell |
|---------------------------------|--------------------|--------|-----------|-------------|--------------|---------------|------------|----------|
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 12,500,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 5,400,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 13,600,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 74,200,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 4,100,000 | Member | Buy |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 4,100,000 | Client | Sell |
| 2024-01-04 17:26:06 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,800,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,200,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 800,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 800,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 300,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 100,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,000,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,400,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 300,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,000,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 100,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,200,000 | Member | Buy |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,400,000 | Client | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Member | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 400,000 | Member | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 300,000 | Member | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 800,000 | Member | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,000,000 | Member | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,200,000 | Member | Sell |
| 2024-01-04 17:26:07 | R214 On 01/02/2024 | | | Bond Future | 1 | 2,400,000 | Member | Sell |
| Total for R214 Bond Future | | | | | 76 | 1,629,600,000 | | |
| Grand Total for all Instruments | | | | | 231 | 3,276,800,000 | | |