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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-12 12:10:35	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-12 12:19:02	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-12 12:28:27	2030 On 02/05/2024			Bond Future	1	1,400,000	Client	Sell
2024-03-12 12:28:27	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
Total for 2030 Bond Future					4	5,600,000		
2024-03-12 12:10:35	2032 On 02/05/2024			Bond Future	1	21,300,000	Member	Buy
2024-03-12 12:19:11	2032 On 02/05/2024			Bond Future	1	21,300,000	Member	Sell
2024-03-12 12:29:55	2032 On 02/05/2024			Bond Future	1	21,300,000	Client	Sell
2024-03-12 12:29:55	2032 On 02/05/2024			Bond Future	1	21,300,000	Member	Buy
Total for 2032 Bond Future					4	85,200,000		
2024-03-12 10:05:41	2033 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-03-12 10:06:51	2033 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
Total for 2033 Bond Future					2	3,400,000		
2024-03-12 12:10:35	2037 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-12 12:19:26	2037 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-03-12 12:31:20	2037 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-12 12:31:20	2037 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
2024-03-12 17:09:50	2037 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-12 17:27:28	2037 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-12 17:31:25	2037 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-12 17:31:25	2037 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
Total for 2037 Bond Future					8	12,800,000		
2024-03-12 12:10:35	R035 On 02/05/2024			Bond Future	1	13,800,000	Member	Buy
2024-03-12 12:19:18	R035 On 02/05/2024			Bond Future	1	13,800,000	Member	Sell
2024-03-12 12:30:41	R035 On 02/05/2024			Bond Future	1	13,800,000	Client	Sell
2024-03-12 12:30:41	R035 On 02/05/2024			Bond Future	1	13,800,000	Member	Buy
2024-03-12 17:09:50	R035 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-12 17:26:14	R035 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-12 17:26:59	R035 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-12 17:26:59	R035 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
Total for R035 Bond Future					8	59,200,000		
2024-03-12 10:43:30	R186 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-12 10:43:55	R186 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-12 10:55:20	R186 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-12 10:55:20	R186 On 02/05/2024			Bond Future	1	1,000,000	Client	Buy
2024-03-12 16:48:03	R186 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-03-12 17:26:30	R186 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-12 17:27:15	R186 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-12 17:27:15	R186 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-12 17:27:15	R186 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-12 17:27:16	R186 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-12 17:27:16	R186 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
Total for R186 Bond Future					11	10,400,000		
2024-03-12 16:34:01	R209 On 02/05/2024			Bond Future	1	13,600,000	Member	Buy
2024-03-12 16:34:01	R209 On 02/05/2024			Bond Future	1	7,200,000	Member	Sell
2024-03-12 16:37:15	R209 On 02/05/2024			Bond Future	1	6,400,000	Member	Sell
2024-03-12 16:37:15	R209 On 02/05/2024			Bond Future	1	7,200,000	Member	Buy
2024-03-12 16:37:15	R209 On 02/05/2024			Bond Future	1	6,400,000	Client	Sell
2024-03-12 16:37:15	R209 On 02/05/2024			Bond Future	1	6,400,000	Member	Buy
2024-03-12 16:37:15	R209 On 02/05/2024			Bond Future	1	7,200,000	Client	Sell
Total for R209 Bond Future					7	54,400,000		
2024-03-12 11:55:49	R214 On 02/05/2024	12.12	Call	Bond Future	1	100,000,000	Member	Sell
2024-03-12 11:55:49	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Sell
2024-03-12 11:55:49	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-12 11:55:49	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-12 11:55:49	R214 On 02/05/2024	12.12	Call	Bond Future	1	100,000,000	Member	Buy
2024-03-12 11:55:49	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Buy

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2024-03-12 11:55:49	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-12 11:55:49	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-12 12:23:15	R214 On 02/05/2024	12.12	Call	Bond Future	1	100,000,000	Member	Sell
2024-03-12 12:23:15	R214 On 02/05/2024	12.12	Call	Bond Future	1	100,000,000	Client	Buy
2024-03-12 12:23:58	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Sell
2024-03-12 12:23:58	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Client	Buy
2024-03-12 12:25:11	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-12 12:25:11	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Client	Sell
2024-03-12 12:25:36	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-12 12:25:36	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Client	Buy
Total for R214 Bond Future					16	2,400,000,000		
2024-03-12 12:10:35	R248 On 02/05/2024			Bond Future	1	15,700,000	Member	Buy
2024-03-12 12:19:39	R248 On 02/05/2024			Bond Future	1	15,700,000	Member	Sell
2024-03-12 12:32:23	R248 On 02/05/2024			Bond Future	1	15,700,000	Client	Sell
2024-03-12 12:32:23	R248 On 02/05/2024			Bond Future	1	15,700,000	Member	Buy
Total for R248 Bond Future					4	62,800,000		
Grand Total for all Instruments					64	2,693,800,000		