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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-14 10:02:57	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-14 10:13:32	2030 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-03-14 10:14:54	2030 On 02/05/2024			Bond Future	1	15,800,000	Member	Sell
2024-03-14 10:14:54	2030 On 02/05/2024			Bond Future	1	15,800,000	Client	Sell
2024-03-14 10:14:54	2030 On 02/05/2024			Bond Future	1	15,800,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	3,200,000	Client	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	2,600,000	Client	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	1,400,000	Client	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	1,100,000	Client	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-14 10:14:55	2030 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-03-14 14:38:26	2030 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-14 14:38:26	2030 On 02/05/2024			Bond Future	1	3,500,000	Member	Buy
Total for 2030 Bond Future					24	107,000,000		
2024-03-14 08:13:02	2032 On 07/11/2024			Bond Future	1	207,300,000	Member	Sell
2024-03-14 08:13:36	2032 On 07/11/2024			Bond Future	1	207,300,000	Member	Buy
2024-03-14 08:31:53	2032 On 07/11/2024			Bond Future	1	207,300,000	Client	Buy
2024-03-14 08:31:53	2032 On 07/11/2024			Bond Future	1	207,300,000	Member	Sell
2024-03-14 14:38:26	2032 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-14 14:38:26	2032 On 02/05/2024			Bond Future	1	3,500,000	Member	Buy
2024-03-14 15:08:07	2032 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell
2024-03-14 16:06:55	2032 On 02/05/2024			Bond Future	1	20,000,000	Member	Buy
2024-03-14 16:07:15	2032 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell
2024-03-14 16:07:15	2032 On 02/05/2024			Bond Future	1	20,000,000	Client	Buy
Total for 2032 Bond Future					10	916,200,000		
2024-03-14 14:38:26	2037 On 02/05/2024			Bond Future	1	4,600,000	Member	Sell
2024-03-14 14:38:26	2037 On 02/05/2024			Bond Future	1	4,600,000	Member	Buy
2024-03-14 16:47:16	2037 On 02/05/2024			Bond Future	1	109,500,000	Member	Buy
2024-03-14 17:30:59	2037 On 02/05/2024			Bond Future	1	109,500,000	Client	Sell
Total for 2037 Bond Future					4	228,200,000		
2024-03-14 10:13:24	2040 On 02/05/2024			Bond Future	1	21,700,000	Member	Sell
2024-03-14 10:13:24	2040 On 02/05/2024			Bond Future	1	21,700,000	Member	Buy
2024-03-14 10:21:15	2040 On 02/05/2024			Bond Future	1	21,700,000	Client	Buy
2024-03-14 10:21:15	2040 On 02/05/2024			Bond Future	1	21,700,000	Member	Sell
2024-03-14 14:38:26	2040 On 02/05/2024			Bond Future	1	5,100,000	Member	Buy
2024-03-14 14:38:26	2040 On 02/05/2024			Bond Future	1	5,100,000	Member	Sell
Total for 2040 Bond Future					6	97,000,000		
2024-03-14 10:13:24	2044 On 02/05/2024			Bond Future	1	32,700,000	Member	Buy
2024-03-14 10:13:24	2044 On 02/05/2024			Bond Future	1	32,700,000	Member	Sell
2024-03-14 10:21:36	2044 On 02/05/2024			Bond Future	1	32,700,000	Member	Sell
2024-03-14 10:21:36	2044 On 02/05/2024			Bond Future	1	32,700,000	Client	Buy
Total for 2044 Bond Future					4	130,800,000		
2024-03-14 15:14:24	GOVI On 02/05/2024			GOVI	1	50,000	Member	Buy
2024-03-14 15:14:24	GOVI On 02/05/2024			GOVI	1	50,000	Member	Sell
2024-03-14 15:42:06	GOVI On 02/05/2024			GOVI	1	50,000	Member	Sell
2024-03-14 15:42:06	GOVI On 02/05/2024			GOVI	1	50,000	Member	Buy
2024-03-14 16:30:22	GOVI On 02/05/2024			GOVI	1	50,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-14 16:30:22	GOVI On 02/05/2024			GOVI	1	50,000	Member	Buy
Total for GOVI GOVI					6	300,000		
2024-03-14 10:33:36	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-14 10:33:36	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-14 14:38:26	R035 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2024-03-14 14:38:26	R035 On 02/05/2024			Bond Future	1	4,300,000	Member	Buy
2024-03-14 15:41:48	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-14 15:41:48	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-14 17:45:49	R035 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
2024-03-14 17:45:49	R035 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
Total for R035 Bond Future					8	308,600,000		
2024-03-14 14:38:26	R209 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-14 14:38:26	R209 On 02/05/2024			Bond Future	1	3,500,000	Member	Buy
Total for R209 Bond Future					2	7,000,000		
2024-03-14 14:38:26	R213 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-03-14 14:38:26	R213 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
Total for R213 Bond Future					2	3,600,000		
2024-03-14 13:50:36	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-14 13:50:36	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-14 13:50:36	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Member	Sell
2024-03-14 13:50:36	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-14 13:50:36	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-14 13:50:36	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Member	Buy
2024-03-14 14:12:50	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Member	Sell
2024-03-14 14:12:50	R214 On 02/05/2024	13.52	Put	Bond Future	1	200,000,000	Client	Buy
2024-03-14 14:13:07	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Member	Buy
2024-03-14 14:13:07	R214 On 02/05/2024	12.87	Put	Bond Future	1	200,000,000	Client	Sell
2024-03-14 14:13:34	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Member	Sell
2024-03-14 14:13:34	R214 On 02/05/2024	12.12	Call	Bond Future	1	200,000,000	Client	Buy
Total for R214 Bond Future					12	2,400,000,000		
2024-03-14 14:38:26	R248 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-03-14 14:38:26	R248 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
Total for R248 Bond Future					2	2,600,000		
Grand Total for all Instruments					80	4,201,300,000		