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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-08 12:07:52	2030 On 01/02/2024			Bond Future	1	62,000,000	Member	Sell
2024-01-08 12:07:52	2030 On 01/02/2024			Bond Future	1	62,000,000	Member	Buy
Total for 2030 Bond Future					2	124,000,000		
2024-01-08 12:07:52	2032 On 01/02/2024			Bond Future	1	87,000,000	Member	Buy
2024-01-08 12:07:52	2032 On 01/02/2024			Bond Future	1	87,000,000	Member	Sell
Total for 2032 Bond Future					2	174,000,000		
2024-01-08 16:27:16	2037 On 01/02/2024			Bond Future	1	10,800,000	Member	Buy
2024-01-08 17:01:23	2037 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	7,600,000	Member	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	7,600,000	Member	Buy
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	7,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-08 17:02:46	2037 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
Total for 2037 Bond Future					13	43,200,000		
2024-01-08 09:52:14	2044 On 01/02/2024			Bond Future	1	10,400,000	Member	Buy
2024-01-08 09:52:14	2044 On 01/02/2024			Bond Future	1	10,400,000	Member	Sell
2024-01-08 12:07:52	2044 On 01/02/2024			Bond Future	1	114,000,000	Member	Sell
2024-01-08 12:07:52	2044 On 01/02/2024			Bond Future	1	114,000,000	Member	Buy
Total for 2044 Bond Future					4	248,800,000		
2024-01-08 12:07:52	R186 On 01/02/2024			Bond Future	1	115,000,000	Member	Sell
2024-01-08 12:07:52	R186 On 01/02/2024			Bond Future	1	115,000,000	Member	Buy
2024-01-08 16:27:16	R186 On 01/02/2024			Bond Future	1	169,200,000	Member	Buy
2024-01-08 16:44:06	R186 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	101,500,000	Member	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	13,200,000	Member	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	6,400,000	Member	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	12,900,000	Client	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	12,900,000	Member	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	16,400,000	Member	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	6,400,000	Client	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	13,200,000	Client	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	12,900,000	Member	Buy
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	16,400,000	Member	Buy
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	101,500,000	Client	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	101,500,000	Member	Buy
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	16,400,000	Client	Sell
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	6,400,000	Member	Buy
2024-01-08 16:45:28	R186 On 01/02/2024			Bond Future	1	13,200,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	900,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	1,900,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	4,600,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	4,000,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	5,600,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	1,900,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	4,600,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	5,600,000	Member	Sell
2024-01-08 16:45:29	R186 On 01/02/2024			Bond Future	1	4,600,000	Member	Sell
Total for R186 Bond Future					39	906,800,000		
2024-01-08 16:27:16	R209 On 01/02/2024			Bond Future	1	82,300,000	Member	Buy
2024-01-08 16:59:15	R209 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	61,000,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	4,600,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	4,100,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,800,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	2,500,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	4,600,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	61,000,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	61,000,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	4,600,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,200,000	Client	Sell
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2024-01-08 17:00:16	R209 On 01/02/2024			Bond Future	1	4,100,000	Client	Sell
Total for R209 Bond Future					37	329,200,000		
2024-01-08 16:45:25	R214 On 01/02/2024			Bond Future	1	236,600,000	Member	Buy
2024-01-08 17:00:57	R214 On 01/02/2024			Bond Future	1	217,700,000	Member	Buy
2024-01-08 17:08:11	R214 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	118,600,000	Member	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	57,200,000	Client	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	57,200,000	Member	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	11,000,000	Member	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	9,500,000	Member	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	6,800,000	Member	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	118,600,000	Client	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	6,800,000	Client	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	57,200,000	Member	Buy
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	11,000,000	Member	Buy
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	118,600,000	Member	Buy
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	9,500,000	Member	Buy
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	6,800,000	Member	Buy
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	11,000,000	Client	Sell
2024-01-08 17:11:11	R214 On 01/02/2024			Bond Future	1	9,500,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	2,700,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,800,000	Client	Sell
2024-01-08 17:11:12	R214 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2024-01-08 17:14:52	R214 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	5,400,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	134,000,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	24,400,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	18,200,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	10,900,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	9,200,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	4,800,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	9,000,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	134,000,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	9,200,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	6,700,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	18,200,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	4,800,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	9,000,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	9,200,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	24,400,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	24,400,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	10,900,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	9,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	5,400,000	Member	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	5,400,000	Member	Buy
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	10,900,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	134,000,000	Client	Sell
2024-01-08 17:16:00	R214 On 01/02/2024			Bond Future	1	18,200,000	Client	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	3,500,000	Client	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,600,000	Client	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2024-01-08 17:16:01	R214 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
Total for R214 Bond Future					89	1,817,200,000		
2024-01-08 12:07:52	R248 On 01/02/2024			Bond Future	1	60,000,000	Member	Buy
2024-01-08 12:07:52	R248 On 01/02/2024			Bond Future	1	60,000,000	Member	Sell
Total for R248 Bond Future					2	120,000,000		
Grand Total for all Instruments					188	3,763,200,000		