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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-19 09:18:39	2030 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
2024-03-19 09:20:42	2030 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2024-03-19 10:27:19	2030 On 08/05/2025	10.31	Call	Bond Future	1	164,000,000	Member	Buy
2024-03-19 10:27:19	2030 On 08/05/2025	11.86	Put	Bond Future	1	164,000,000	Member	Sell
2024-03-19 10:27:19	2030 On 08/05/2025	10.31	Call	Bond Future	1	164,000,000	Member	Sell
2024-03-19 10:27:19	2030 On 08/05/2025	11.86	Put	Bond Future	1	164,000,000	Member	Buy
2024-03-19 10:34:57	2030 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
2024-03-19 10:34:57	2030 On 02/05/2024			Bond Future	1	30,000,000	Client	Buy
2024-03-19 10:50:57	2030 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-19 11:23:30	2030 On 08/05/2025	11.86	Put	Bond Future	1	164,000,000	Member	Buy
2024-03-19 11:23:30	2030 On 08/05/2025	11.86	Put	Bond Future	1	1,500,000	Member	Sell
2024-03-19 11:23:44	2030 On 08/05/2025	10.31	Call	Bond Future	1	164,000,000	Member	Sell
2024-03-19 11:23:44	2030 On 08/05/2025	10.31	Call	Bond Future	1	1,500,000	Member	Buy
2024-03-19 11:30:11	2030 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-19 11:30:30	2030 On 02/05/2024			Bond Future	1	50,000,000	Client	Sell
2024-03-19 11:30:30	2030 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	32,800,000	Member	Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	60,200,000	Member	Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	42,300,000	Member	Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	11,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	32,800,000	Member	Buy
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	32,800,000	Client	Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	60,200,000	Member	Buy
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	60,200,000	Client	Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	42,300,000	Member	Buy
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	42,300,000	Client	Sell
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	11,700,000	Member	Buy
2024-03-19 13:10:55	2030 On 08/05/2025	11.86	Put	Bond Future	1	11,700,000	Client	Sell
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	7,200,000	Member	Buy
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	7,200,000	Client	Sell
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	8,300,000	Member	Buy
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	8,300,000	Client	Sell
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	1,500,000	Member	Buy
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	1,500,000	Client	Sell
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	7,200,000	Member	Sell
2024-03-19 13:10:56	2030 On 08/05/2025	11.86	Put	Bond Future	1	8,300,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	32,800,000	Member	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	60,200,000	Member	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	7,200,000	Member	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	8,300,000	Member	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	42,300,000	Member	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	11,700,000	Member	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	32,800,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	32,800,000	Client	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	60,200,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	60,200,000	Client	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	42,300,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	42,300,000	Client	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	11,700,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	11,700,000	Client	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	7,200,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	7,200,000	Client	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	8,300,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	8,300,000	Client	Buy
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	1,500,000	Member	Sell
2024-03-19 13:19:11	2030 On 08/05/2025	10.31	Call	Bond Future	1	1,500,000	Client	Buy
2024-03-19 16:58:32	2030 On 02/05/2024			Bond Future	1	10,300,000	Member	Buy
2024-03-19 17:01:41	2030 On 02/05/2024			Bond Future	1	10,300,000	Client	Sell
Total for 2030 Bond Future					58	2,308,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-19 08:26:48	2032 On 07/11/2024			Bond Future	1	49,600,000	Member	Buy
2024-03-19 08:27:26	2032 On 07/11/2024			Bond Future	1	49,600,000	Member	Sell
2024-03-19 08:36:06	2032 On 07/11/2024			Bond Future	1	49,600,000	Client	Sell
2024-03-19 08:36:06	2032 On 07/11/2024			Bond Future	1	49,600,000	Member	Buy
2024-03-19 16:24:29	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-19 16:24:29	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-19 16:32:53	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
2024-03-19 16:32:53	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Buy
2024-03-19 17:34:37	2032 On 02/05/2024			Bond Future	1	50,000,000	Client	Buy
2024-03-19 17:34:37	2032 On 02/05/2024			Bond Future	1	50,000,000	Member	Sell
Total for 2032 Bond Future					10	498,400,000		
2024-03-19 12:42:36	2037 On 02/05/2024			Bond Future	1	40,000,000	Member	Sell
2024-03-19 12:44:05	2037 On 02/05/2024			Bond Future	1	40,000,000	Member	Buy
2024-03-19 12:44:18	2037 On 02/05/2024			Bond Future	1	40,000,000	Client	Buy
2024-03-19 12:44:18	2037 On 02/05/2024			Bond Future	1	40,000,000	Member	Sell
Total for 2037 Bond Future					4	160,000,000		
2024-03-19 13:30:54	2040 On 02/05/2024			Bond Future	1	8,600,000	Member	Sell
2024-03-19 13:50:09	2040 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	2,800,000	Client	Buy
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	3,200,000	Client	Buy
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	2,800,000	Member	Sell
2024-03-19 13:52:11	2040 On 02/05/2024			Bond Future	1	2,800,000	Member	Buy
Total for 2040 Bond Future					10	34,400,000		
2024-03-19 10:18:25	2044 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-03-19 10:18:25	2044 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-03-19 11:30:34	2044 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-03-19 11:30:34	2044 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-03-19 16:02:07	2044 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-03-19 16:02:07	2044 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-03-19 16:22:03	2044 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-03-19 16:22:03	2044 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-03-19 16:38:22	2044 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-03-19 16:38:22	2044 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-03-19 16:38:22	2044 On 02/05/2024			Bond Future	1	3,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-19 16:38:22	2044 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2024-03-19 16:38:22	2044 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-03-19 17:34:27	2044 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-03-19 17:34:27	2044 On 02/05/2024			Bond Future	1	100,000,000	Client	Buy
2024-03-19 17:47:38	2044 On 02/05/2024			Bond Future	1	5,600,000	Client	Sell
2024-03-19 17:47:38	2044 On 02/05/2024			Bond Future	1	5,600,000	Client	Buy
2024-03-19 17:49:51	2044 On 02/05/2024			Bond Future	1	46,200,000	Client	Sell
2024-03-19 17:49:51	2044 On 02/05/2024			Bond Future	1	46,200,000	Client	Buy
Total for 2044 Bond Future					19	734,800,000		
2024-03-19 12:52:04	R035 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-19 12:52:04	R035 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-03-19 17:18:09	R035 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2024-03-19 17:18:09	R035 On 02/05/2024			Bond Future	1	500,000	Client	Buy
2024-03-19 17:18:09	R035 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2024-03-19 17:18:09	R035 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-03-19 17:18:09	R035 On 02/05/2024			Bond Future	1	300,000	Member	Sell
Total for R035 Bond Future					7	3,200,000		
2024-03-19 13:30:54	R186 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-03-19 13:49:22	R186 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-03-19 13:51:32	R186 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-03-19 13:51:32	R186 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-03-19 13:51:32	R186 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2024-03-19 13:51:33	R186 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-03-19 13:51:33	R186 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-19 13:51:33	R186 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-19 13:51:33	R186 On 02/05/2024			Bond Future	1	800,000	Client	Buy
2024-03-19 13:51:33	R186 On 02/05/2024			Bond Future	1	600,000	Client	Buy
Total for R186 Bond Future					10	8,400,000		
2024-03-19 16:58:32	R209 On 02/05/2024			Bond Future	1	26,400,000	Member	Buy
2024-03-19 17:00:57	R209 On 02/05/2024			Bond Future	1	26,400,000	Client	Sell
Total for R209 Bond Future					2	52,800,000		
Grand Total for all Instruments					120	3,800,600,000		