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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/04/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-29 10:57:40	2032 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-04-29 10:58:15	2032 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-04-29 11:51:02	2032 On 07/11/2024			Bond Future	1	2,400,000	Member	Buy
2024-04-29 11:51:02	2032 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell
2024-04-29 11:51:02	2032 On 07/11/2024			Bond Future	1	2,400,000	Client	Buy
2024-04-29 11:51:42	2032 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-04-29 11:51:42	2032 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-04-29 16:48:45	2032 On 01/08/2024			Bond Future	1	408,600,000	Member	Buy
2024-04-29 17:25:56	2032 On 01/08/2024			Bond Future	1	116,000,000	Member	Sell
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	273,800,000	Member	Sell
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	18,800,000	Member	Sell
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	18,800,000	Member	Buy
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	273,800,000	Client	Sell
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	18,800,000	Client	Sell
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	116,000,000	Client	Sell
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	273,800,000	Member	Buy
2024-04-29 17:26:49	2032 On 01/08/2024			Bond Future	1	116,000,000	Member	Buy
Total for 2032 Bond Future					17	1,646,400,000		
2024-04-29 10:45:05	2037 On 01/08/2024			Bond Future	1	11,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-29 11:08:06	2037 On 01/08/2024			Bond Future	1	1,400,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	7,000,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	1,200,000	Member	Sell
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	500,000	Client	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	1,200,000	Client	Buy
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-04-29 11:09:19	2037 On 01/08/2024			Bond Future	1	7,000,000	Client	Buy
2024-04-29 11:09:20	2037 On 01/08/2024			Bond Future	1	1,400,000	Member	Sell
2024-04-29 11:09:20	2037 On 01/08/2024			Bond Future	1	1,400,000	Client	Buy
2024-04-29 16:48:45	2037 On 01/08/2024			Bond Future	1	24,500,000	Member	Sell
2024-04-29 17:27:47	2037 On 01/08/2024			Bond Future	1	24,500,000	Client	Buy
Total for 2037 Bond Future					24	93,000,000		
2024-04-29 10:45:05	2040 On 02/05/2024			Bond Future	1	10,500,000	Member	Buy
2024-04-29 11:09:41	2040 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	5,500,000	Member	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	1,800,000	Client	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	1,700,000	Client	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	5,500,000	Member	Buy
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	5,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-04-29 11:10:44	2040 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-04-29 12:07:17	2040 On 07/11/2024			Bond Future	1	6,100,000	Member	Buy
2024-04-29 12:07:53	2040 On 07/11/2024			Bond Future	1	6,100,000	Member	Sell
2024-04-29 12:32:00	2040 On 07/11/2024			Bond Future	1	6,100,000	Member	Buy
2024-04-29 12:32:00	2040 On 07/11/2024			Bond Future	1	6,100,000	Client	Sell
2024-04-29 12:37:18	2040 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 12:37:18	2040 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 12:37:18	2040 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 12:37:18	2040 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 15:16:39	2040 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 15:16:39	2040 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-04-29 15:17:03	2040 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-04-29 15:17:03	2040 On 01/08/2024			Bond Future	1	100,000	Member	Sell
Total for 2040 Bond Future					31	67,200,000		
2024-04-29 12:37:18	2044 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 12:37:18	2044 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-04-29 12:37:18	2044 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 12:37:18	2044 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-04-29 15:17:37	2044 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-04-29 15:17:37	2044 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 15:18:05	2044 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-04-29 15:18:05	2044 On 01/08/2024			Bond Future	1	300,000	Client	Buy
Total for 2044 Bond Future					8	2,400,000		
2024-04-29 13:11:55	GOVI On 02/05/2024			GOVI	1	40,000	Member	Buy
2024-04-29 13:47:52	GOVI On 02/05/2024			GOVI	1	40,000	Member	Sell
2024-04-29 13:48:12	GOVI On 02/05/2024			GOVI	1	40,000	Member	Buy
2024-04-29 13:48:12	GOVI On 02/05/2024			GOVI	1	40,000	Client	Sell
Total for GOVI GOVI					4	160,000		
2024-04-29 10:45:05	R035 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-04-29 10:45:05	R035 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-04-29 10:45:05	R035 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-04-29 10:45:05	R035 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-04-29 10:54:49	R035 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 10:54:49	R035 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-04-29 12:07:17	R035 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-29 12:08:17	R035 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-04-29 12:31:30	R035 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
2024-04-29 12:31:30	R035 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-04-29 12:43:09	R035 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 12:43:09	R035 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-04-29 14:12:49	R035 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-04-29 14:12:49	R035 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 15:20:20	R035 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 15:20:20	R035 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-04-29 15:21:09	R035 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-04-29 15:21:09	R035 On 02/05/2024			Bond Future	1	200,000	Client	Sell
2024-04-29 15:21:35	R035 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-04-29 15:21:35	R035 On 01/08/2024			Bond Future	1	200,000	Member	Sell
Total for R035 Bond Future					20	23,200,000		
2024-04-29 16:48:45	R186 On 01/08/2024			Bond Future	1	291,500,000	Member	Sell
2024-04-29 17:28:51	R186 On 01/08/2024			Bond Future	1	291,500,000	Client	Buy
Total for R186 Bond Future					2	583,000,000		
2024-04-29 10:46:48	R248 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 10:46:48	R248 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 10:46:48	R248 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 10:46:48	R248 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 10:54:49	R248 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 10:54:49	R248 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 12:34:25	R248 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-04-29 12:34:25	R248 On 01/08/2024			Bond Future	1	1,200,000	Member	Sell
2024-04-29 12:37:18	R248 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-04-29 12:37:18	R248 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-04-29 12:37:18	R248 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-04-29 12:37:18	R248 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-04-29 12:43:09	R248 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-04-29 12:43:09	R248 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 14:05:37	R248 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-04-29 14:05:37	R248 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell
2024-04-29 14:09:48	R248 On 02/05/2024			Bond Future	1	400,000	Client	Sell
2024-04-29 14:09:48	R248 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-04-29 14:10:10	R248 On 01/08/2024			Bond Future	1	400,000	Client	Buy
2024-04-29 14:10:10	R248 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-04-29 14:13:07	R248 On 01/08/2024			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-29 14:13:07	R248 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-04-29 15:20:35	R248 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-04-29 15:20:35	R248 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 15:21:50	R248 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-04-29 15:21:50	R248 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-04-29 15:22:12	R248 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-04-29 15:22:12	R248 On 01/08/2024			Bond Future	1	100,000	Client	Buy
Total for R248 Bond Future					28	10,400,000		
Grand Total for all Instruments					134	2,425,760,000		