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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-02 12:03:00	2025 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:05:46	2025 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:08:55	2025 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:08:55	2025 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-02-02 15:23:39	2025 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:23:39	2025 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:26:20	2025 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-02-02 15:26:20	2025 On 02/05/2024			Bond Future	1	100,000	Member	Buy
Total for 2025 Bond Future					8	800,000		
2024-02-02 12:03:00	2030 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-02-02 15:15:07	2030 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Client	Buy
2024-02-02 15:21:07	2030 On 02/05/2024			Bond Future	1	100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-02 15:23:52	2030 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-02-02 15:23:52	2030 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-02 15:28:34	2030 On 02/05/2024			Bond Future	1	100,000	Member	Buy
Total for 2030 Bond Future					20	2,400,000		
2024-02-02 16:33:49	2032 On 02/05/2024			Bond Future	1	739,200,000	Member	Buy
2024-02-02 16:59:45	2032 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	7,700,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	13,600,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	36,200,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	2,500,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	7,700,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	236,200,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	6,800,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	435,900,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	236,200,000	Member	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	6,800,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	435,900,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	2,500,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	13,600,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	7,700,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	2,500,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	36,200,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	300,000	Client	Sell
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	13,600,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	36,200,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	435,900,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	6,800,000	Member	Buy
2024-02-02 17:01:38	2032 On 02/05/2024			Bond Future	1	236,200,000	Member	Buy
Total for 2032 Bond Future					25	2,956,800,000		
2024-02-02 10:22:50	2040 On 02/05/2024			Bond Future	1	3,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-02 10:22:50	2040 On 02/05/2024			Bond Future	1	3,500,000	Client	Buy
Total for 2040 Bond Future					2	7,000,000		
2024-02-02 16:38:10	2044 On 02/05/2024			Bond Future	1	14,000,000	Member	Buy
2024-02-02 17:03:24	2044 On 02/05/2024			Bond Future	1	14,000,000	Client	Sell
Total for 2044 Bond Future					2	28,000,000		
2024-02-02 10:25:41	R186 On 02/05/2024			Bond Future	1	7,500,000	Client	Buy
2024-02-02 10:25:41	R186 On 02/05/2024			Bond Future	1	7,500,000	Client	Sell
2024-02-02 10:25:56	R186 On 02/05/2024			Bond Future	1	7,800,000	Client	Buy
2024-02-02 10:25:56	R186 On 02/05/2024			Bond Future	1	7,800,000	Client	Sell
2024-02-02 11:28:14	R186 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-02-02 11:32:35	R186 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-02-02 11:33:32	R186 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-02-02 11:33:32	R186 On 02/05/2024			Bond Future	1	7,000,000	Client	Buy
Total for R186 Bond Future					8	58,600,000		
Grand Total for all Instruments					65	3,053,600,000		