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INTEREST RATE DERIVATIVES  
 DERIVATIVES MATCHED TRADES REPORT  
 REPORT FOR: 07/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-07 11:24:37	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-07 11:54:54	2030 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	3,200,000	Client	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	15,800,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	15,800,000	Member	Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	1,400,000	Client	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	15,800,000	Client	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	600,000	Client	Buy
2024-03-07 11:56:21	2030 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-07 16:34:25	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-07 16:37:14	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-07 16:37:28	2030 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-07 16:37:28	2030 On 02/05/2024			Bond Future	1	25,000,000	Client	Sell
Total for 2030 Bond Future					26	200,000,000		
2024-03-07 11:33:44	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-07 11:53:37	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-03-07 11:53:54	2032 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-03-07 11:53:54	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-03-07 15:33:48	2032 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-03-07 15:34:29	2032 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-03-07 15:46:03	2032 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-03-07 15:46:03	2032 On 07/11/2024			Bond Future	1	100,000	Client	Buy
Total for 2032 Bond Future					8	100,400,000		
2024-03-07 10:25:44	2037 On 01/08/2024			Bond Future	1	13,900,000	Member	Sell
2024-03-07 10:26:20	2037 On 01/08/2024			Bond Future	1	11,300,000	Member	Buy
2024-03-07 17:08:16	2037 On 01/08/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-07 17:08:16	2037 On 01/08/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-07 17:08:16	2037 On 01/08/2024			Bond Future	1	2,600,000	Client	Buy
2024-03-07 17:08:16	2037 On 01/08/2024			Bond Future	1	11,300,000	Member	Sell
2024-03-07 17:08:16	2037 On 01/08/2024			Bond Future	1	11,300,000	Client	Buy
Total for 2037 Bond Future					7	55,600,000		
2024-03-07 10:25:44	2040 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-07 10:26:51	2040 On 02/05/2024			Bond Future	1	2,600,000	Member	Buy
2024-03-07 17:08:40	2040 On 02/05/2024			Bond Future	1	2,600,000	Member	Sell
2024-03-07 17:08:40	2040 On 02/05/2024			Bond Future	1	2,600,000	Client	Buy
Total for 2040 Bond Future					4	10,400,000		
2024-03-07 16:29:21	2044 On 02/05/2024			Bond Future	1	19,100,000	Client	Sell
2024-03-07 16:29:21	2044 On 02/05/2024			Bond Future	1	19,100,000	Client	Sell
2024-03-07 16:29:21	2044 On 02/05/2024			Bond Future	1	19,100,000	Client	Buy
2024-03-07 16:29:21	2044 On 02/05/2024			Bond Future	1	19,100,000	Client	Buy
2024-03-07 16:38:55	2044 On 02/05/2024			Bond Future	1	19,100,000	Client	Sell
2024-03-07 16:38:55	2044 On 02/05/2024			Bond Future	1	19,100,000	Client	Buy
Total for 2044 Bond Future					6	114,600,000		
2024-03-07 10:45:02	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
2024-03-07 11:20:36	GOVI On 02/05/2024			GOVI	1	10,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-07 15:49:30	GOVI On 02/05/2024			GOVI	1	40,000	Member	Sell
2024-03-07 15:58:39	GOVI On 02/05/2024			GOVI	1	40,000	Member	Buy
2024-03-07 16:00:51	GOVI On 02/05/2024			GOVI	1	40,000	Member	Sell
2024-03-07 16:00:51	GOVI On 02/05/2024			GOVI	1	40,000	Client	Buy
Total for GOVI GOVI					6	180,000		
2024-03-07 16:40:30	R035 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-07 16:45:30	R035 On 02/05/2024			Bond Future	1	1,000,000	Member	Sell
2024-03-07 16:46:04	R035 On 02/05/2024			Bond Future	1	1,000,000	Member	Buy
2024-03-07 16:46:04	R035 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
Total for R035 Bond Future					4	4,000,000		
2024-03-07 14:43:59	R209 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-03-07 15:00:04	R209 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-03-07 16:40:30	R209 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-07 16:45:34	R209 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-03-07 16:46:08	R209 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-03-07 16:46:08	R209 On 02/05/2024			Bond Future	1	600,000	Client	Sell
Total for R209 Bond Future					6	6,400,000		
Grand Total for all Instruments					67	491,580,000		