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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/04/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-04 13:20:14	2032 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-04-04 13:45:34	2032 On 02/05/2024			Bond Future	1	400,000	Client	Buy
2024-04-04 14:23:37	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-04-04 14:38:03	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-04-04 14:38:36	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-04-04 14:38:36	2032 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-04-04 17:01:07	2032 On 02/05/2024			Bond Future	1	620,700,000	Member	Sell
2024-04-04 17:07:54	2032 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-04-04 17:11:29	2032 On 02/05/2024			Bond Future	1	336,200,000	Member	Buy
2024-04-04 17:11:29	2032 On 02/05/2024			Bond Future	1	336,200,000	Member	Sell
2024-04-04 17:11:29	2032 On 02/05/2024			Bond Future	1	336,200,000	Client	Buy
2024-04-04 17:11:30	2032 On 02/05/2024			Bond Future	1	63,000,000	Member	Buy
2024-04-04 17:11:30	2032 On 02/05/2024			Bond Future	1	135,300,000	Member	Buy
2024-04-04 17:11:30	2032 On 02/05/2024			Bond Future	1	135,300,000	Client	Buy
2024-04-04 17:11:30	2032 On 02/05/2024			Bond Future	1	63,000,000	Member	Sell
2024-04-04 17:11:30	2032 On 02/05/2024			Bond Future	1	135,300,000	Member	Sell
2024-04-04 17:11:30	2032 On 02/05/2024			Bond Future	1	63,000,000	Client	Buy
2024-04-04 17:11:31	2032 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-04-04 17:11:31	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-04-04 17:11:31	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	22,600,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	4,500,000	Client	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	22,600,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	7,700,000	Client	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	7,700,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	4,500,000	Member	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	22,600,000	Client	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	7,000,000	Client	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	3,000,000	Client	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	6,000,000	Client	Buy
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	7,700,000	Member	Sell
2024-04-04 17:11:32	2032 On 02/05/2024			Bond Future	1	8,000,000	Client	Buy
2024-04-04 17:11:33	2032 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2024-04-04 17:11:33	2032 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-04-04 17:11:33	2032 On 02/05/2024			Bond Future	1	1,700,000	Client	Buy
2024-04-04 17:11:33	2032 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-04-04 17:11:33	2032 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
Total for 2032 Bond Future					46	2,583,600,000		
2024-04-04 13:22:34	2037 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-04-04 13:46:16	2037 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-04-04 15:25:46	2037 On 02/05/2024			Bond Future	1	210,000,000	Member	Sell
2024-04-04 15:44:24	2037 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	99,600,000	Member	Buy
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	5,700,000	Client	Buy
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	5,700,000	Member	Buy
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	100,000,000	Client	Buy
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	5,700,000	Member	Sell
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	99,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-04 15:49:53	2037 On 02/05/2024			Bond Future	1	99,600,000	Member	Sell
2024-04-04 15:49:54	2037 On 02/05/2024			Bond Future	1	2,700,000	Client	Buy
2024-04-04 15:49:54	2037 On 02/05/2024			Bond Future	1	2,700,000	Member	Sell
2024-04-04 15:49:54	2037 On 02/05/2024			Bond Future	1	2,700,000	Member	Buy
2024-04-04 15:49:54	2037 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-04-04 15:49:54	2037 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
Total for 2037 Bond Future					18	840,400,000		
2024-04-04 10:25:43	2040 On 07/11/2024			Bond Future	1	206,800,000	Member	Buy
2024-04-04 10:27:17	2040 On 07/11/2024			Bond Future	1	206,800,000	Member	Sell
2024-04-04 10:37:40	2040 On 07/11/2024			Bond Future	1	206,800,000	Client	Sell
2024-04-04 10:37:40	2040 On 07/11/2024			Bond Future	1	206,800,000	Member	Buy
2024-04-04 13:08:19	2040 On 02/05/2024			Bond Future	1	702,800,000	Member	Sell
2024-04-04 16:54:40	2040 On 02/05/2024			Bond Future	1	132,500,000	Member	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	40,600,000	Member	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	110,300,000	Member	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	59,500,000	Member	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	359,900,000	Member	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	59,500,000	Member	Sell
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	359,900,000	Member	Sell
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	132,500,000	Member	Sell
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	359,900,000	Client	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	132,500,000	Client	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	40,600,000	Member	Sell
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	40,600,000	Client	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	110,300,000	Member	Sell
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	110,300,000	Client	Buy
2024-04-04 16:56:39	2040 On 02/05/2024			Bond Future	1	59,500,000	Client	Buy
Total for 2040 Bond Future					20	3,638,400,000		
2024-04-04 16:27:09	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-04-04 16:27:09	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-04-04 16:31:21	2044 On 02/05/2024			Bond Future	1	2,400,000	Client	Buy
2024-04-04 16:31:21	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
Total for 2044 Bond Future					4	9,600,000		
2024-04-04 13:08:19	R186 On 02/05/2024			Bond Future	1	27,700,000	Member	Sell
2024-04-04 13:12:33	R186 On 02/05/2024			Bond Future	1	15,000,000	Member	Buy
2024-04-04 13:12:33	R186 On 02/05/2024			Bond Future	1	15,000,000	Member	Sell
2024-04-04 14:09:36	R186 On 02/05/2024			Bond Future	1	15,000,000	Client	Sell
2024-04-04 14:09:36	R186 On 02/05/2024			Bond Future	1	15,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-04 16:47:34	R186 On 02/05/2024			Bond Future	1	27,700,000	Client	Buy
Total for R186 Bond Future					6	115,400,000		
2024-04-04 15:25:46	R214 On 02/05/2024			Bond Future	1	7,200,000	Member	Sell
2024-04-04 15:38:25	R214 On 02/05/2024			Bond Future	1	7,200,000	Client	Buy
Total for R214 Bond Future					2	14,400,000		
Grand Total for all Instruments					96	7,201,800,000		