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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 01/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-01 11:39:31	2030 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy
2024-07-01 11:39:31	2030 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
Total for 2030 Bond Future					2	4,400,000		
2024-07-01 10:24:18	2033 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-07-01 12:25:11	2033 On 01/08/2024			Bond Future	1	1,100,000	Member	Sell
2024-07-01 12:33:13	2033 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-07-01 12:33:13	2033 On 01/08/2024			Bond Future	1	1,100,000	Client	Sell
Total for 2033 Bond Future					4	4,400,000		
2024-07-01 09:13:47	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Buy
2024-07-01 09:14:26	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Sell
2024-07-01 12:16:20	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Sell
2024-07-01 12:17:32	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Buy
2024-07-01 12:47:30	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Buy
2024-07-01 12:47:30	2037 On 01/08/2024			Bond Future	1	9,400,000	Client	Sell
Total for 2037 Bond Future					6	56,400,000		
2024-07-01 10:24:18	2038 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy
2024-07-01 12:24:55	2038 On 01/08/2024			Bond Future	1	2,400,000	Member	Sell
2024-07-01 12:34:22	2038 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-01 12:34:22	2038 On 01/08/2024			Bond Future	1	2,400,000	Client	Sell
Total for 2038 Bond Future					4	9,600,000		
2024-07-01 10:57:39	2044 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-01 10:57:39	2044 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-07-01 11:11:40	2044 On 01/08/2024			Bond Future	1	400,000	Client	Buy
2024-07-01 11:11:40	2044 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-01 11:22:20	2044 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-07-01 11:22:20	2044 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-07-01 11:39:31	2044 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-07-01 11:39:31	2044 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
2024-07-01 15:20:51	2044 On 01/08/2024			Bond Future	1	200,000	Client	Sell
2024-07-01 15:20:51	2044 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-07-01 16:08:35	2044 On 01/08/2024			Bond Future	1	7,300,000	Member	Buy
2024-07-01 16:09:18	2044 On 01/08/2024			Bond Future	1	7,300,000	Member	Sell
2024-07-01 16:30:34	2044 On 01/08/2024			Bond Future	1	7,300,000	Client	Sell
2024-07-01 16:30:34	2044 On 01/08/2024			Bond Future	1	7,300,000	Member	Buy
Total for 2044 Bond Future					14	35,200,000		
2024-07-01 10:24:18	2046 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
2024-07-01 12:25:25	2046 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-07-01 12:34:51	2046 On 01/08/2024			Bond Future	1	2,700,000	Client	Sell
2024-07-01 12:34:51	2046 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
Total for 2046 Bond Future					4	10,800,000		
2024-07-01 10:24:18	2050 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-07-01 12:25:44	2050 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
2024-07-01 12:33:50	2050 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-07-01 12:33:50	2050 On 01/08/2024			Bond Future	1	2,100,000	Client	Sell
Total for 2050 Bond Future					4	8,400,000		
2024-07-01 16:09:22	R035 On 01/08/2024			Bond Future	1	120,100,000	Member	Buy
2024-07-01 16:10:19	R035 On 01/08/2024			Bond Future	1	15,500,000	Member	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	60,900,000	Member	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	4,300,000	Member	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	38,600,000	Member	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	800,000	Client	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	60,900,000	Client	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	4,300,000	Client	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	38,600,000	Member	Buy

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2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	4,300,000	Member	Buy
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	38,600,000	Client	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	15,500,000	Member	Buy
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	15,500,000	Client	Sell
2024-07-01 16:29:19	R035 On 01/08/2024			Bond Future	1	60,900,000	Member	Buy
Total for R035 Bond Future					16	480,400,000		
2024-07-01 09:21:05	R186 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-07-01 16:09:37	R186 On 01/08/2024			Bond Future	1	2,300,000	Client	Buy
Total for R186 Bond Future					2	4,600,000		
2024-07-01 10:24:18	R202 On 01/08/2024			Bond Future	1	3,900,000	Member	Buy
2024-07-01 12:24:42	R202 On 01/08/2024			Bond Future	1	3,900,000	Member	Sell
2024-07-01 12:35:24	R202 On 01/08/2024			Bond Future	1	3,900,000	Client	Sell
2024-07-01 12:35:24	R202 On 01/08/2024			Bond Future	1	3,900,000	Member	Buy
Total for R202 Bond Future					4	15,600,000		
2024-07-01 09:29:31	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-07-01 09:29:31	R248 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-07-01 15:20:08	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-07-01 15:20:08	R248 On 01/08/2024			Bond Future	1	500,000	Client	Buy
Total for R248 Bond Future					4	2,000,000		
Grand Total for all Instruments					64	631,800,000		