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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-02 09:12:50	2030 On 01/08/2024			Bond Future	1	14,100,000	Member	Sell
2024-07-02 09:12:50	2030 On 01/08/2024			Bond Future	1	6,700,000	Member	Buy
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	4,500,000	Member	Buy
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	2,900,000	Member	Buy
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	2,900,000	Client	Buy
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	6,700,000	Client	Buy
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	4,500,000	Client	Buy
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	6,700,000	Member	Sell
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	2,900,000	Member	Sell
2024-07-02 11:58:33	2030 On 01/08/2024			Bond Future	1	4,500,000	Member	Sell
Total for 2030 Bond Future					10	56,400,000		
2024-07-02 15:32:34	2032 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-07-02 15:32:34	2032 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-07-02 15:39:15	2032 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-07-02 15:39:15	2032 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-07-02 17:00:06	2032 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-07-02 17:00:06	2032 On 01/08/2024			Bond Future	1	100,000,000	Client	Sell
Total for 2032 Bond Future					6	600,000,000		
2024-07-02 17:22:17	2037 On 01/08/2024			Bond Future	1	20,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-02 17:29:00	2037 On 01/08/2024			Bond Future	1	3,000,000	Member	Sell
2024-07-02 17:34:10	2037 On 01/08/2024			Bond Future	1	7,500,000	Member	Sell
2024-07-02 17:34:10	2037 On 01/08/2024			Bond Future	1	8,700,000	Member	Sell
2024-07-02 17:34:10	2037 On 01/08/2024			Bond Future	1	7,500,000	Member	Buy
2024-07-02 17:34:10	2037 On 01/08/2024			Bond Future	1	8,700,000	Member	Buy
2024-07-02 17:34:10	2037 On 01/08/2024			Bond Future	1	8,700,000	Client	Sell
2024-07-02 17:34:10	2037 On 01/08/2024			Bond Future	1	7,500,000	Client	Sell
2024-07-02 17:34:11	2037 On 01/08/2024			Bond Future	1	3,000,000	Member	Buy
2024-07-02 17:34:11	2037 On 01/08/2024			Bond Future	1	1,300,000	Client	Sell
2024-07-02 17:34:11	2037 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-07-02 17:34:11	2037 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy
2024-07-02 17:34:11	2037 On 01/08/2024			Bond Future	1	3,000,000	Client	Sell
Total for 2037 Bond Future					13	82,000,000		
2024-07-02 12:22:34	2038 On 01/08/2024			Bond Future	1	3,600,000	Member	Buy
2024-07-02 12:24:22	2038 On 01/08/2024			Bond Future	1	3,600,000	Member	Sell
2024-07-02 12:30:03	2038 On 01/08/2024			Bond Future	1	3,600,000	Client	Sell
2024-07-02 12:30:03	2038 On 01/08/2024			Bond Future	1	3,600,000	Member	Buy
Total for 2038 Bond Future					4	14,400,000		
2024-07-02 09:44:48	2040 On 01/08/2024			Bond Future	1	134,000,000	Member	Buy
2024-07-02 12:03:47	2040 On 01/08/2024			Bond Future	1	3,200,000	Member	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	25,400,000	Member	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	12,300,000	Member	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	93,100,000	Member	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	25,400,000	Client	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	3,200,000	Client	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	25,400,000	Member	Buy
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	12,300,000	Member	Buy
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	93,100,000	Member	Buy
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	3,200,000	Member	Buy
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	93,100,000	Client	Sell
2024-07-02 12:05:07	2040 On 01/08/2024			Bond Future	1	12,300,000	Client	Sell
Total for 2040 Bond Future					13	536,000,000		
2024-07-02 09:54:41	2044 On 01/08/2024			Bond Future	1	137,000,000	Member	Buy
2024-07-02 09:54:41	2044 On 01/08/2024			Bond Future	1	12,500,000	Member	Sell
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	27,100,000	Member	Sell
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	97,400,000	Client	Sell
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	97,400,000	Member	Sell
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	27,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	12,500,000	Client	Sell
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	12,500,000	Member	Buy
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	97,400,000	Member	Buy
2024-07-02 12:11:48	2044 On 01/08/2024			Bond Future	1	27,100,000	Member	Buy
2024-07-02 14:10:45	2044 On 01/08/2024			Bond Future	1	317,000,000	Member	Buy
2024-07-02 14:10:45	2044 On 01/08/2024			Bond Future	1	317,000,000	Member	Sell
2024-07-02 15:06:35	2044 On 01/08/2024			Bond Future	1	317,000,000	Client	Buy
2024-07-02 15:06:35	2044 On 01/08/2024			Bond Future	1	317,000,000	Member	Sell
Total for 2044 Bond Future					14	1,816,000,000		
2024-07-02 12:22:34	2046 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
2024-07-02 12:23:47	2046 On 01/08/2024			Bond Future	1	4,200,000	Member	Sell
2024-07-02 12:32:11	2046 On 01/08/2024			Bond Future	1	4,200,000	Client	Sell
2024-07-02 12:32:11	2046 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
Total for 2046 Bond Future					4	16,800,000		
2024-07-02 12:22:34	2050 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
2024-07-02 12:24:08	2050 On 01/08/2024			Bond Future	1	4,200,000	Member	Sell
2024-07-02 12:34:33	2050 On 01/08/2024			Bond Future	1	4,200,000	Client	Sell
2024-07-02 12:34:33	2050 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
2024-07-02 12:54:13	2050 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-07-02 12:54:55	2050 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-07-02 13:24:15	2050 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-07-02 13:24:15	2050 On 07/11/2024			Bond Future	1	30,000,000	Client	Buy
Total for 2050 Bond Future					8	136,800,000		
2024-07-02 09:12:50	R214 On 01/08/2024			Bond Future	1	10,300,000	Member	Sell
2024-07-02 09:12:50	R214 On 01/08/2024			Bond Future	1	10,300,000	Member	Buy
2024-07-02 11:56:47	R214 On 01/08/2024			Bond Future	1	10,300,000	Member	Sell
2024-07-02 11:56:47	R214 On 01/08/2024			Bond Future	1	10,300,000	Client	Buy
2024-07-02 13:50:47	R214 On 01/08/2024			Bond Future	1	5,800,000	Member	Buy
2024-07-02 13:50:47	R214 On 01/08/2024			Bond Future	1	5,800,000	Member	Sell
2024-07-02 16:21:45	R214 On 01/08/2024			Bond Future	1	5,800,000	Member	Sell
2024-07-02 16:21:45	R214 On 01/08/2024			Bond Future	1	5,800,000	Client	Buy
Total for R214 Bond Future					8	64,400,000		
Grand Total for all Instruments					80	3,322,800,000		