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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-04 10:14:34	2030 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-07-04 10:16:53	2030 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-07-04 14:54:45	2030 On 01/08/2024			Bond Future	1	150,000,000	Member	Sell
2024-07-04 15:05:52	2030 On 01/08/2024			Bond Future	1	150,000,000	Client	Buy
2024-07-04 15:28:51	2030 On 01/08/2024			Bond Future	1	150,000,000	Member	Sell
2024-07-04 15:51:04	2030 On 01/08/2024			Bond Future	1	150,000,000	Client	Buy
2024-07-04 16:24:31	2030 On 07/11/2024			Bond Future	1	14,000,000	Member	Buy
2024-07-04 16:24:52	2030 On 07/11/2024			Bond Future	1	14,000,000	Member	Sell
2024-07-04 17:02:17	2030 On 07/11/2024			Bond Future	1	14,000,000	Member	Buy
2024-07-04 17:02:17	2030 On 07/11/2024			Bond Future	1	14,000,000	Client	Sell
Total for 2030 Bond Future					10	665,000,000		
2024-07-04 16:24:31	2032 On 07/11/2024			Bond Future	1	66,000,000	Member	Sell
2024-07-04 16:25:04	2032 On 07/11/2024			Bond Future	1	66,000,000	Member	Buy
2024-07-04 17:04:30	2032 On 07/11/2024			Bond Future	1	66,000,000	Client	Buy
2024-07-04 17:04:30	2032 On 07/11/2024			Bond Future	1	66,000,000	Member	Sell
Total for 2032 Bond Future					4	264,000,000		
2024-07-04 16:17:04	2033 On 01/08/2024			Bond Future	1	45,000,000	Member	Sell
2024-07-04 16:18:10	2033 On 01/08/2024			Bond Future	1	45,000,000	Member	Buy
2024-07-04 17:05:04	2033 On 01/08/2024			Bond Future	1	45,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-04 17:05:04	2033 On 01/08/2024			Bond Future	1	45,000,000	Member	Sell
Total for 2033 Bond Future					4	180,000,000		
2024-07-04 10:14:34	2037 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-07-04 10:15:30	2037 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-07-04 16:24:31	2037 On 01/08/2024			Bond Future	1	60,000,000	Member	Buy
2024-07-04 16:26:00	2037 On 01/08/2024			Bond Future	1	60,000,000	Member	Sell
2024-07-04 16:59:29	2037 On 01/08/2024			Bond Future	1	60,000,000	Member	Buy
2024-07-04 16:59:29	2037 On 01/08/2024			Bond Future	1	60,000,000	Client	Sell
Total for 2037 Bond Future					6	246,800,000		
2024-07-04 10:14:34	2040 On 07/11/2024			Bond Future	1	11,900,000	Member	Buy
2024-07-04 10:15:56	2040 On 07/11/2024			Bond Future	1	11,900,000	Member	Sell
Total for 2040 Bond Future					2	23,800,000		
2024-07-04 16:24:31	2044 On 01/08/2024			Bond Future	1	21,000,000	Member	Sell
2024-07-04 16:26:32	2044 On 01/08/2024			Bond Future	1	21,000,000	Member	Buy
2024-07-04 17:01:02	2044 On 01/08/2024			Bond Future	1	21,000,000	Member	Sell
2024-07-04 17:01:02	2044 On 01/08/2024			Bond Future	1	21,000,000	Client	Buy
Total for 2044 Bond Future					4	84,000,000		
2024-07-04 10:43:45	GOVI On 01/08/2024			GOVI	1	60,000	Member	Buy
2024-07-04 11:18:28	GOVI On 01/08/2024			GOVI	1	60,000	Client	Sell
Total for GOVI GOVI					2	120,000		
2024-07-04 09:51:34	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-07-04 10:05:40	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-07-04 10:05:52	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-07-04 10:05:52	R035 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell
2024-07-04 16:24:31	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-04 16:25:17	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-04 17:02:48	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-04 17:02:48	R035 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
Total for R035 Bond Future					8	120,000,000		
2024-07-04 10:14:34	R186 On 07/11/2024			Bond Future	1	9,600,000	Member	Sell
2024-07-04 10:16:24	R186 On 07/11/2024			Bond Future	1	9,600,000	Member	Buy
2024-07-04 16:21:23	R186 On 07/11/2024			Bond Future	1	200,000,000	Member	Buy
2024-07-04 16:22:41	R186 On 07/11/2024			Bond Future	1	200,000,000	Member	Sell
Total for R186 Bond Future					4	419,200,000		
2024-07-04 16:24:31	R213 On 07/11/2024			Bond Future	1	49,000,000	Member	Buy
2024-07-04 16:27:22	R213 On 07/11/2024			Bond Future	1	49,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-04 17:03:45	R213 On 07/11/2024			Bond Future	1	49,000,000	Member	Buy
2024-07-04 17:03:45	R213 On 07/11/2024			Bond Future	1	49,000,000	Client	Sell
Total for R213 Bond Future					4	196,000,000		
2024-07-04 16:24:31	R248 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-04 16:27:05	R248 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-04 17:00:18	R248 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-07-04 17:00:18	R248 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
Total for R248 Bond Future					4	40,000,000		
Grand Total for all Instruments					52	2,238,920,000		