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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-08 09:43:58	2030 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-02-08 10:05:00	2030 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
2024-02-08 10:52:25	2030 On 02/05/2024			Bond Future	1	5,000,000	Client	Sell
2024-02-08 10:52:25	2030 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-02-08 17:08:27	2030 On 02/05/2024			Bond Future	1	8,500,000	Member	Buy
2024-02-08 17:35:06	2030 On 02/05/2024			Bond Future	1	8,500,000	Member	Sell
2024-02-08 17:35:27	2030 On 02/05/2024			Bond Future	1	8,500,000	Member	Buy
2024-02-08 17:35:27	2030 On 02/05/2024			Bond Future	1	8,500,000	Client	Sell
Total for 2030 Bond Future					8	54,000,000		
2024-02-08 09:43:58	2032 On 02/05/2024			Bond Future	1	23,000,000	Member	Buy
2024-02-08 09:43:58	2032 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
2024-02-08 10:05:38	2032 On 02/05/2024			Bond Future	1	23,000,000	Member	Sell
2024-02-08 10:09:34	2032 On 02/05/2024			Bond Future	1	6,500,000	Member	Sell
2024-02-08 10:55:02	2032 On 02/05/2024			Bond Future	1	23,000,000	Client	Sell
2024-02-08 10:55:02	2032 On 02/05/2024			Bond Future	1	23,000,000	Member	Buy
2024-02-08 10:55:38	2032 On 02/05/2024			Bond Future	1	6,500,000	Client	Sell
2024-02-08 10:55:38	2032 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
Total for 2032 Bond Future					8	118,000,000		
2024-02-08 10:09:51	2037 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-08 10:10:41	2037 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-02-08 10:52:58	2037 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell
2024-02-08 10:52:58	2037 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-02-08 16:43:31	2037 On 02/05/2024			Bond Future	1	14,000,000	Member	Buy
2024-02-08 17:45:28	2037 On 02/05/2024			Bond Future	1	14,000,000	Member	Sell
2024-02-08 17:46:01	2037 On 02/05/2024			Bond Future	1	14,000,000	Member	Buy
2024-02-08 17:46:01	2037 On 02/05/2024			Bond Future	1	14,000,000	Client	Sell
Total for 2037 Bond Future					8	136,000,000		
2024-02-08 09:43:58	2040 On 02/05/2024			Bond Future	1	20,000,000	Member	Buy
2024-02-08 10:08:02	2040 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell
2024-02-08 10:53:38	2040 On 02/05/2024			Bond Future	1	20,000,000	Client	Sell
2024-02-08 10:53:38	2040 On 02/05/2024			Bond Future	1	20,000,000	Member	Buy
Total for 2040 Bond Future					4	80,000,000		
2024-02-08 17:08:27	2044 On 02/05/2024			Bond Future	1	10,500,000	Member	Buy
2024-02-08 17:34:11	2044 On 02/05/2024			Bond Future	1	10,500,000	Member	Sell
2024-02-08 17:39:30	2044 On 02/05/2024			Bond Future	1	10,500,000	Client	Sell
2024-02-08 17:39:30	2044 On 02/05/2024			Bond Future	1	10,500,000	Member	Buy
Total for 2044 Bond Future					4	42,000,000		
2024-02-08 09:43:58	R035 On 02/05/2024			Bond Future	1	24,000,000	Member	Buy
2024-02-08 10:06:51	R035 On 02/05/2024			Bond Future	1	24,000,000	Member	Sell
2024-02-08 10:54:32	R035 On 02/05/2024			Bond Future	1	24,000,000	Member	Buy
2024-02-08 10:54:32	R035 On 02/05/2024			Bond Future	1	24,000,000	Client	Sell
Total for R035 Bond Future					4	96,000,000		
2024-02-08 16:43:31	R186 On 02/05/2024			Bond Future	1	12,500,000	Member	Buy
2024-02-08 17:12:30	R186 On 02/05/2024			Bond Future	1	68,400,000	Member	Sell
2024-02-08 17:24:10	R186 On 02/05/2024			Bond Future	1	53,000,000	Member	Buy
2024-02-08 17:26:39	R186 On 02/05/2024			Bond Future	1	15,400,000	Member	Buy
2024-02-08 17:26:39	R186 On 02/05/2024			Bond Future	1	53,000,000	Client	Buy
2024-02-08 17:26:39	R186 On 02/05/2024			Bond Future	1	53,000,000	Member	Sell
2024-02-08 17:26:39	R186 On 02/05/2024			Bond Future	1	15,400,000	Client	Buy
2024-02-08 17:26:39	R186 On 02/05/2024			Bond Future	1	15,400,000	Member	Sell
2024-02-08 17:46:54	R186 On 02/05/2024			Bond Future	1	12,500,000	Member	Sell
2024-02-08 17:48:43	R186 On 02/05/2024			Bond Future	1	12,500,000	Member	Buy
2024-02-08 17:48:43	R186 On 02/05/2024			Bond Future	1	12,500,000	Client	Sell
Total for R186 Bond Future					11	323,600,000		
2024-02-08 17:08:27	R209 On 02/05/2024			Bond Future	1	7,800,000	Member	Buy
2024-02-08 17:40:09	R209 On 02/05/2024			Bond Future	1	7,800,000	Member	Sell
2024-02-08 17:40:51	R209 On 02/05/2024			Bond Future	1	7,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-08 17:40:51	R209 On 02/05/2024			Bond Future	1	7,800,000	Client	Sell
Total for R209 Bond Future					4	31,200,000		
2024-02-08 09:43:58	R248 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-02-08 10:08:43	R248 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-02-08 10:54:07	R248 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-02-08 10:54:07	R248 On 02/05/2024			Bond Future	1	4,000,000	Client	Sell
2024-02-08 16:10:48	R248 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-02-08 16:10:48	R248 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-02-08 17:37:21	R248 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-02-08 17:37:21	R248 On 02/05/2024			Bond Future	1	200,000	Member	Sell
Total for R248 Bond Future					8	16,800,000		
Grand Total for all Instruments					59	897,600,000		