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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-07 10:20:09	2030 On 02/05/2024			Bond Future	1	86,900,000	Member	Buy
2024-02-07 10:20:35	2030 On 02/05/2024			Bond Future	1	86,900,000	Member	Sell
2024-02-07 11:24:51	2030 On 02/05/2024			Bond Future	1	32,000,000	Member	Buy
2024-02-07 11:24:51	2030 On 02/05/2024			Bond Future	1	32,000,000	Member	Sell
2024-02-07 11:35:11	2030 On 02/05/2024			Bond Future	1	86,900,000	Client	Sell
2024-02-07 11:35:11	2030 On 02/05/2024			Bond Future	1	86,900,000	Member	Buy
Total for 2030 Bond Future					6	411,600,000		
2024-02-07 11:24:51	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Sell
2024-02-07 11:28:09	2032 On 02/05/2024			Bond Future	1	25,000,000	Member	Buy
2024-02-07 13:47:35	2032 On 02/05/2024			Bond Future	1	120,600,000	Member	Buy
2024-02-07 13:48:06	2032 On 02/05/2024			Bond Future	1	25,300,000	Member	Sell
2024-02-07 14:13:31	2032 On 02/05/2024			Bond Future	1	30,400,000	Member	Buy
2024-02-07 14:14:05	2032 On 02/05/2024			Bond Future	1	15,900,000	Member	Sell
2024-02-07 14:40:54	2032 On 02/05/2024			Bond Future	1	900,000	Client	Sell
2024-02-07 14:40:54	2032 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-02-07 14:40:54	2032 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-02-07 17:54:31	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-02-07 17:54:31	2032 On 02/05/2024			Bond Future	1	1,400,000	Client	Sell
2024-02-07 17:54:31	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,800,000	Client	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Buy
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	15,900,000	Client	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	5,200,000	Client	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	15,900,000	Member	Buy
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	3,000,000	Client	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,500,000	Client	Sell
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-02-07 17:56:06	2032 On 02/05/2024			Bond Future	1	1,600,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	62,700,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	25,300,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	62,700,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	7,500,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	11,500,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	7,500,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	4,100,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	3,500,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	3,500,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	600,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	4,500,000	Client	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	62,700,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	11,500,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	7,500,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	25,300,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	11,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-07 17:58:00	2032 On 02/05/2024			Bond Future	1	4,500,000	Member	Buy
Total for 2032 Bond Future					52	654,000,000		
2024-02-07 11:24:51	2037 On 02/05/2024			Bond Future	1	21,000,000	Member	Buy
2024-02-07 11:30:33	2037 On 02/05/2024			Bond Future	1	21,000,000	Member	Sell
Total for 2037 Bond Future					2	42,000,000		
2024-02-07 11:24:51	2040 On 02/05/2024			Bond Future	1	41,000,000	Member	Buy
2024-02-07 11:31:13	2040 On 02/05/2024			Bond Future	1	41,000,000	Member	Sell
Total for 2040 Bond Future					2	82,000,000		
2024-02-07 10:03:57	2044 On 02/05/2024	13.00	Put	Bond Future	1	993,000,000	Member	Sell
2024-02-07 10:03:57	2044 On 02/05/2024	13.00	Put	Bond Future	1	993,000,000	Member	Buy
2024-02-07 10:04:16	2044 On 02/05/2024	12.75	Put	Bond Future	1	993,000,000	Member	Sell
2024-02-07 10:04:16	2044 On 02/05/2024	12.75	Put	Bond Future	1	993,000,000	Member	Buy
2024-02-07 11:11:53	2044 On 02/05/2024	12.50	Put	Bond Future	1	4,000,000	Member	Buy
2024-02-07 11:11:53	2044 On 02/05/2024	12.75	Put	Bond Future	1	10,000,000	Member	Buy
2024-02-07 11:11:53	2044 On 02/05/2024	13.00	Put	Bond Future	1	10,000,000	Member	Buy
2024-02-07 11:11:53	2044 On 02/05/2024	12.50	Put	Bond Future	1	4,000,000	Member	Sell
2024-02-07 11:11:53	2044 On 02/05/2024	12.75	Put	Bond Future	1	10,000,000	Member	Sell
2024-02-07 11:11:53	2044 On 02/05/2024	13.00	Put	Bond Future	1	10,000,000	Member	Sell
2024-02-07 14:09:24	2044 On 02/05/2024			Bond Future	1	2,700,000	Member	Sell
2024-02-07 14:09:24	2044 On 02/05/2024			Bond Future	1	2,700,000	Member	Buy
2024-02-07 14:12:38	2044 On 02/05/2024			Bond Future	1	2,700,000	Client	Buy
2024-02-07 14:12:38	2044 On 02/05/2024			Bond Future	1	2,700,000	Member	Sell
2024-02-07 15:14:47	2044 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-02-07 15:14:47	2044 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-02-07 15:20:02	2044 On 02/05/2024	12.50	Put	Bond Future	1	4,000,000	Member	Buy
2024-02-07 15:20:11	2044 On 02/05/2024	12.75	Put	Bond Future	1	10,000,000	Member	Buy
2024-02-07 15:21:29	2044 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-02-07 15:21:29	2044 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-02-07 16:23:27	2044 On 02/05/2024	12.50	Put	Bond Future	1	4,000,000	Client	Sell
2024-02-07 16:23:49	2044 On 02/05/2024	12.75	Put	Bond Future	1	10,000,000	Client	Sell
2024-02-07 16:30:06	2044 On 02/05/2024	13.00	Put	Bond Future	1	10,000,000	Member	Buy
2024-02-07 16:34:49	2044 On 02/05/2024	13.00	Put	Bond Future	1	10,000,000	Client	Sell
Total for 2044 Bond Future					24	4,080,000,000		
2024-02-07 11:24:51	R035 On 02/05/2024			Bond Future	1	32,000,000	Member	Buy
2024-02-07 11:28:56	R035 On 02/05/2024			Bond Future	1	32,000,000	Member	Sell
Total for R035 Bond Future					2	64,000,000		
2024-02-07 11:24:51	R186 On 02/05/2024			Bond Future	1	80,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-07 11:24:51	R186 On 02/05/2024			Bond Future	1	80,000,000	Member	Sell
2024-02-07 14:56:38	R186 On 02/05/2024			Bond Future	1	6,600,000	Member	Sell
2024-02-07 15:11:31	R186 On 02/05/2024			Bond Future	1	6,600,000	Client	Buy
Total for R186 Bond Future					4	173,200,000		
Grand Total for all Instruments					92	5,506,800,000		