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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/03/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-06 10:55:15	2025 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-03-06 10:57:40	2025 On 07/11/2024			Bond Future	1	7,500,000	Member	Sell
2024-03-06 11:07:44	2025 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-03-06 11:07:44	2025 On 07/11/2024			Bond Future	1	7,500,000	Client	Sell
2024-03-06 12:20:56	2025 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell
2024-03-06 12:21:23	2025 On 02/05/2024			Bond Future	1	3,400,000	Member	Buy
2024-03-06 13:09:12	2025 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-03-06 13:09:12	2025 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-03-06 13:09:12	2025 On 02/05/2024			Bond Future	1	1,400,000	Client	Buy
2024-03-06 13:09:13	2025 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-03-06 13:09:13	2025 On 02/05/2024			Bond Future	1	1,200,000	Client	Buy
2024-03-06 13:09:13	2025 On 02/05/2024			Bond Future	1	3,400,000	Member	Sell
2024-03-06 13:09:13	2025 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2024-03-06 13:09:13	2025 On 02/05/2024			Bond Future	1	3,400,000	Client	Buy
Total for 2025 Bond Future					14	54,000,000		
2024-03-06 10:55:15	2029 On 07/11/2024			Bond Future	1	6,600,000	Member	Sell
2024-03-06 10:58:57	2029 On 07/11/2024			Bond Future	1	6,600,000	Member	Buy
2024-03-06 11:08:23	2029 On 07/11/2024			Bond Future	1	6,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-03-06 11:08:23	2029 On 07/11/2024			Bond Future	1	6,600,000	Client	Buy
Total for 2029 Bond Future					4	26,400,000		
2024-03-06 09:04:55	2030 On 02/05/2024			Bond Future	1	364,600,000	Member	Buy
2024-03-06 10:00:01	2030 On 02/05/2024			Bond Future	1	364,600,000	Client	Sell
2024-03-06 11:14:44	2030 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-03-06 11:15:39	2030 On 02/05/2024			Bond Future	1	7,000,000	Member	Buy
2024-03-06 12:20:56	2030 On 02/05/2024			Bond Future	1	3,500,000	Member	Sell
2024-03-06 12:22:10	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Buy
2024-03-06 13:06:40	2030 On 02/05/2024			Bond Future	1	7,000,000	Member	Sell
2024-03-06 13:06:40	2030 On 02/05/2024			Bond Future	1	7,000,000	Client	Buy
2024-03-06 13:07:28	2030 On 02/05/2024			Bond Future	1	2,400,000	Client	Buy
2024-03-06 13:07:28	2030 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-03-06 13:07:28	2030 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-03-06 13:09:50	2030 On 02/05/2024			Bond Future	1	1,100,000	Member	Sell
2024-03-06 13:09:50	2030 On 02/05/2024			Bond Future	1	1,100,000	Client	Buy
Total for 2030 Bond Future					13	771,200,000		
2024-03-06 09:54:56	2032 On 07/11/2024			Bond Future	1	111,300,000	Member	Buy
2024-03-06 09:55:33	2032 On 07/11/2024			Bond Future	1	111,300,000	Member	Sell
2024-03-06 10:19:41	2032 On 07/11/2024			Bond Future	1	111,300,000	Client	Sell
2024-03-06 10:19:41	2032 On 07/11/2024			Bond Future	1	111,300,000	Member	Buy
2024-03-06 10:35:18	2032 On 02/05/2024			Bond Future	1	1,900,000	Client	Sell
2024-03-06 10:35:18	2032 On 02/05/2024			Bond Future	1	1,900,000	Client	Buy
Total for 2032 Bond Future					6	449,000,000		
2024-03-06 09:15:30	2037 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-03-06 10:02:46	2037 On 02/05/2024			Bond Future	1	900,000	Client	Sell
Total for 2037 Bond Future					2	1,800,000		
2024-03-06 10:55:15	R202 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-03-06 11:00:01	R202 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-03-06 11:09:26	R202 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-03-06 11:09:26	R202 On 07/11/2024			Bond Future	1	600,000	Member	Sell
Total for R202 Bond Future					4	2,400,000		
2024-03-06 09:16:13	R209 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
2024-03-06 10:05:26	R209 On 02/05/2024			Bond Future	1	1,200,000	Client	Sell
Total for R209 Bond Future					2	2,400,000		
2024-03-06 10:55:15	R210 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-03-06 11:00:42	R210 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-03-06 11:10:21	R210 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-03-06 11:10:21	R210 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-03-06 12:24:35	R210 On 01/08/2024			Bond Future	1	3,200,000	Member	Sell
2024-03-06 12:25:22	R210 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-03-06 13:08:07	R210 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-03-06 13:08:07	R210 On 01/08/2024			Bond Future	1	900,000	Client	Buy
2024-03-06 13:08:07	R210 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-03-06 13:08:08	R210 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-03-06 13:08:08	R210 On 01/08/2024			Bond Future	1	2,300,000	Client	Buy
Total for R210 Bond Future					11	36,800,000		
2024-03-06 10:36:31	R214 On 02/05/2024			Bond Future	1	1,800,000	Client	Buy
2024-03-06 10:36:31	R214 On 02/05/2024			Bond Future	1	1,800,000	Client	Sell
2024-03-06 13:30:43	R214 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-03-06 13:38:41	R214 On 02/05/2024			Bond Future	1	4,500,000	Member	Buy
2024-03-06 13:39:03	R214 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-03-06 13:39:03	R214 On 02/05/2024			Bond Future	1	4,500,000	Client	Buy
2024-03-06 16:04:58	R214 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-03-06 16:04:58	R214 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-03-06 16:09:04	R214 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-03-06 16:09:04	R214 On 02/05/2024			Bond Future	1	8,000,000	Client	Buy
Total for R214 Bond Future					10	53,600,000		
Grand Total for all Instruments					66	1,397,600,000		