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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-06 09:50:07	2040 On 07/11/2024			Bond Future	1	150,000,000	Member	Buy
2024-05-06 09:50:33	2040 On 07/11/2024			Bond Future	1	150,000,000	Member	Sell
2024-05-06 14:50:15	2040 On 07/11/2024			Bond Future	1	150,000,000	Member	Buy
2024-05-06 14:51:10	2040 On 07/11/2024			Bond Future	1	150,000,000	Member	Sell
2024-05-06 16:15:48	2040 On 07/11/2024			Bond Future	1	150,000,000	Client	Sell
2024-05-06 16:15:48	2040 On 07/11/2024			Bond Future	1	150,000,000	Member	Buy
2024-05-06 16:17:04	2040 On 07/11/2024			Bond Future	1	150,000,000	Member	Buy
2024-05-06 16:17:04	2040 On 07/11/2024			Bond Future	1	150,000,000	Client	Sell
Total for 2040 Bond Future					8	1,200,000,000		
2024-05-06 10:19:12	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Member	Buy
2024-05-06 10:19:12	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Member	Sell
2024-05-06 10:19:12	2044 On 01/08/2024	13.00	Put	Bond Future	1	4,700,000	Member	Sell
2024-05-06 10:19:12	2044 On 01/08/2024	13.00	Put	Bond Future	1	4,700,000	Member	Buy
2024-05-06 10:19:12	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Member	Sell
2024-05-06 10:19:12	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Member	Buy
2024-05-06 10:45:15	2044 On 01/08/2024	13.00	Put	Bond Future	1	4,700,000	Client	Sell
2024-05-06 10:45:42	2044 On 01/08/2024	13.00	Put	Bond Future	1	4,700,000	Client	Buy
2024-05-06 10:48:09	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Member	Buy
2024-05-06 10:48:09	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-06 10:48:22	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Member	Sell
2024-05-06 10:48:22	2044 On 01/08/2024	13.25	Put	Bond Future	1	13,700,000	Client	Buy
Total for 2044 Bond Future					12	128,400,000		
Grand Total for all Instruments					20	1,328,400,000		