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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-07 16:21:08	2030 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-05-07 16:27:28	2030 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-07 16:40:15	2030 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-05-07 16:49:39	2030 On 01/08/2024			Bond Future	1	700,000	Client	Sell
2024-05-07 16:51:34	2030 On 01/08/2024			Bond Future	1	215,100,000	Member	Buy
2024-05-07 17:04:04	2030 On 01/08/2024			Bond Future	1	10,100,000	Member	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	49,000,000	Member	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	49,200,000	Client	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	84,200,000	Member	Buy
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	10,100,000	Client	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	84,200,000	Client	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	22,600,000	Client	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	22,600,000	Member	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	84,200,000	Member	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	49,200,000	Member	Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	22,600,000	Member	Buy
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	49,000,000	Member	Buy
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	10,100,000	Member	Buy
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	49,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-07 17:06:55	2030 On 01/08/2024			Bond Future	1	49,000,000	Client	Sell
Total for 2030 Bond Future					20	863,000,000		
2024-05-07 16:21:08	2032 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-05-07 16:21:50	2032 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
2024-05-07 16:27:28	2032 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-05-07 16:46:31	2032 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell
Total for 2032 Bond Future					4	6,600,000		
2024-05-07 16:23:08	2040 On 01/08/2024			Bond Future	1	4,400,000	Member	Sell
2024-05-07 17:25:35	2040 On 01/08/2024			Bond Future	1	4,400,000	Member	Buy
2024-05-07 17:26:12	2040 On 01/08/2024			Bond Future	1	4,400,000	Member	Sell
2024-05-07 17:26:12	2040 On 01/08/2024			Bond Future	1	4,400,000	Client	Buy
Total for 2040 Bond Future					4	17,600,000		
2024-05-07 16:21:08	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-05-07 16:22:01	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-05-07 16:27:28	R035 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-05-07 16:47:58	R035 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-05-07 16:51:53	R035 On 01/08/2024			Bond Future	1	61,700,000	Member	Buy
2024-05-07 17:04:34	R035 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	45,000,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	7,400,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,400,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,200,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	900,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	900,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,400,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,900,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	45,000,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	45,000,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	7,400,000	Member	Buy
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	7,400,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	1,400,000	Client	Sell
2024-05-07 17:06:06	R035 On 01/08/2024			Bond Future	1	2,500,000	Client	Sell
Total for R035 Bond Future					32	249,800,000		
2024-05-07 16:27:28	R186 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-05-07 16:44:41	R186 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell
Total for R186 Bond Future					2	2,400,000		
2024-05-07 16:27:28	R209 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-05-07 16:50:50	R209 On 01/08/2024			Bond Future	1	600,000	Client	Sell
Total for R209 Bond Future					2	1,200,000		
2024-05-07 16:27:28	R213 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-07 16:46:58	R213 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-07 16:47:34	R213 On 01/08/2024			Bond Future	1	700,000	Client	Sell
2024-05-07 16:47:34	R213 On 01/08/2024			Bond Future	1	700,000	Member	Buy
Total for R213 Bond Future					4	2,800,000		
2024-05-07 09:29:21	R214 On 01/08/2024			Bond Future	1	13,400,000	Member	Buy
2024-05-07 09:29:21	R214 On 01/08/2024			Bond Future	1	24,000,000	Member	Sell
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	13,400,000	Client	Buy
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	1,100,000	Client	Buy
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	9,500,000	Client	Buy
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	1,100,000	Member	Sell
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	9,500,000	Member	Buy
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	9,500,000	Member	Sell
2024-05-07 11:54:16	R214 On 01/08/2024			Bond Future	1	13,400,000	Member	Sell
Total for R214 Bond Future					10	96,000,000		
2024-05-07 16:34:11	R248 On 06/02/2025			Bond Future	1	1,000,000,000	Member	Sell
2024-05-07 16:35:20	R248 On 06/02/2025			Bond Future	1	1,000,000,000	Member	Buy
Total for R248 Bond Future					2	2,000,000,000		
Grand Total for all Instruments					80	3,239,400,000		