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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-09 14:58:58	2025 On 01/08/2024			Bond Future	1	80,900,000	Member	Buy
2024-05-09 15:51:20	2025 On 01/08/2024			Bond Future	1	7,600,000	Member	Sell
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	67,300,000	Member	Buy
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	6,000,000	Member	Sell
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	67,300,000	Member	Sell
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	6,000,000	Member	Buy
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	6,000,000	Client	Sell
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	67,300,000	Client	Sell
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	7,600,000	Member	Buy
2024-05-09 17:15:27	2025 On 01/08/2024			Bond Future	1	7,600,000	Client	Sell
Total for 2025 Bond Future					10	323,600,000		
2024-05-09 14:58:58	2029 On 01/08/2024			Bond Future	1	113,200,000	Member	Sell
2024-05-09 15:00:22	2029 On 01/08/2024			Bond Future	1	10,600,000	Member	Buy
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	8,400,000	Member	Buy
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	94,200,000	Member	Buy
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	8,400,000	Member	Sell
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	8,400,000	Client	Buy
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	10,600,000	Client	Buy
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	94,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	10,600,000	Member	Sell
2024-05-09 17:14:27	2029 On 01/08/2024			Bond Future	1	94,200,000	Member	Sell
Total for 2029 Bond Future					10	452,800,000		
2024-05-09 17:40:23	2030 On 01/08/2024			Bond Future	1	673,900,000	Member	Buy
2024-05-09 17:47:23	2030 On 01/08/2024			Bond Future	1	5,600,000	Member	Sell
2024-05-09 17:48:06	2030 On 01/08/2024			Bond Future	1	8,000,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	5,100,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	13,300,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	164,800,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,500,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	13,300,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,900,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	13,300,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	2,600,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	2,600,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	5,100,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,500,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	164,800,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	406,200,000	Member	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	2,600,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	164,800,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	406,200,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,500,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	406,200,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	700,000	Client	Sell
2024-05-09 17:51:09	2030 On 01/08/2024			Bond Future	1	5,100,000	Client	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	27,000,000	Member	Buy
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	5,600,000	Client	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	3,500,000	Client	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	27,000,000	Client	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	3,500,000	Member	Buy
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	13,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	27,600,000	Member	Buy
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	27,000,000	Member	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	13,100,000	Member	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	27,600,000	Member	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	3,500,000	Member	Sell
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	5,600,000	Member	Buy
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	13,100,000	Member	Buy
2024-05-09 17:51:10	2030 On 01/08/2024			Bond Future	1	27,600,000	Client	Sell
2024-05-09 17:53:35	2030 On 01/08/2024			Bond Future	1	8,000,000	Client	Sell
Total for 2030 Bond Future					45	2,711,600,000		
2024-05-09 13:06:15	2040 On 07/11/2024			Bond Future	1	467,000,000	Member	Buy
2024-05-09 13:06:50	2040 On 07/11/2024			Bond Future	1	339,000,000	Member	Sell
2024-05-09 14:21:19	2040 On 07/11/2024			Bond Future	1	128,000,000	Member	Sell
2024-05-09 14:21:19	2040 On 07/11/2024			Bond Future	1	128,000,000	Client	Sell
2024-05-09 14:21:19	2040 On 07/11/2024			Bond Future	1	339,000,000	Client	Sell
2024-05-09 14:21:19	2040 On 07/11/2024			Bond Future	1	128,000,000	Member	Buy
2024-05-09 14:21:19	2040 On 07/11/2024			Bond Future	1	339,000,000	Member	Buy
2024-05-09 15:31:30	2040 On 01/08/2024			Bond Future	1	7,400,000	Member	Sell
2024-05-09 16:49:56	2040 On 01/08/2024			Bond Future	1	7,400,000	Member	Buy
2024-05-09 16:51:04	2040 On 01/08/2024			Bond Future	1	7,400,000	Client	Buy
2024-05-09 16:51:04	2040 On 01/08/2024			Bond Future	1	7,400,000	Member	Sell
Total for 2040 Bond Future					11	1,897,600,000		
2024-05-09 10:58:36	2044 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-05-09 11:00:53	2044 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
2024-05-09 11:21:28	2044 On 01/08/2024			Bond Future	1	2,100,000	Client	Sell
2024-05-09 11:21:28	2044 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-05-09 15:31:30	2044 On 01/08/2024			Bond Future	1	7,400,000	Member	Sell
2024-05-09 16:48:18	2044 On 01/08/2024			Bond Future	1	7,400,000	Member	Buy
2024-05-09 16:51:15	2044 On 01/08/2024			Bond Future	1	7,400,000	Client	Buy
2024-05-09 16:51:15	2044 On 01/08/2024			Bond Future	1	7,400,000	Member	Sell
Total for 2044 Bond Future					8	38,000,000		
2024-05-09 09:23:02	R035 On 01/08/2024			Bond Future	1	180,000,000	Member	Sell
2024-05-09 09:23:02	R035 On 01/08/2024	13.20	Put	Bond Future	1	800,000,000	Member	Sell
2024-05-09 11:29:47	R035 On 01/08/2024			Bond Future	1	3,200,000	Client	Sell
2024-05-09 11:29:47	R035 On 01/08/2024			Bond Future	1	3,200,000	Client	Buy
2024-05-09 12:22:48	R035 On 01/08/2024	13.20	Put	Bond Future	1	7,200,000	Member	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	10,300,000	Member	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	11,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	2,400,000	Member	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	4,400,000	Member	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	10,300,000	Member	Sell
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	10,300,000	Client	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	11,600,000	Member	Sell
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	11,600,000	Client	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	2,400,000	Member	Sell
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	2,400,000	Client	Buy
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	4,400,000	Member	Sell
2024-05-09 12:30:34	R035 On 01/08/2024	13.20	Put	Bond Future	1	4,400,000	Client	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	519,700,000	Member	Sell
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	519,700,000	Client	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	34,600,000	Member	Sell
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	34,600,000	Client	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	209,800,000	Member	Sell
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	209,800,000	Client	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	7,200,000	Member	Sell
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	7,200,000	Client	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	519,700,000	Member	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	34,600,000	Member	Buy
2024-05-09 12:30:35	R035 On 01/08/2024	13.20	Put	Bond Future	1	209,800,000	Member	Buy
2024-05-09 14:30:58	R035 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	116,800,000	Member	Sell
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	7,800,000	Member	Buy
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	7,800,000	Client	Buy
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	47,300,000	Member	Sell
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	47,300,000	Client	Buy
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	116,800,000	Member	Buy
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	47,300,000	Member	Buy
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	7,800,000	Member	Sell
2024-05-09 14:38:52	R035 On 01/08/2024			Bond Future	1	116,800,000	Client	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	2,700,000	Client	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	1,600,000	Client	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	900,000	Client	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	1,600,000	Member	Sell
2024-05-09 14:38:53	R035 On 01/08/2024			Bond Future	1	2,300,000	Client	Buy
2024-05-09 17:46:49	R035 On 07/11/2024			Bond Future	1	1,000,000,000	Member	Buy
2024-05-09 17:47:40	R035 On 07/11/2024			Bond Future	1	1,000,000,000	Member	Sell
Total for R035 Bond Future					54	5,926,400,000		
2024-05-09 17:46:49	R213 On 07/11/2024			Bond Future	1	1,000,000,000	Member	Sell
2024-05-09 17:48:07	R213 On 07/11/2024			Bond Future	1	1,000,000,000	Member	Buy
Total for R213 Bond Future					2	2,000,000,000		
2024-05-09 09:28:46	R214 On 01/08/2024			Bond Future	1	39,600,000	Member	Sell
2024-05-09 09:28:46	R214 On 01/08/2024			Bond Future	1	33,900,000	Member	Buy
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	2,500,000	Client	Buy
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	3,200,000	Member	Buy
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	3,200,000	Member	Sell
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	33,900,000	Member	Sell
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	33,900,000	Client	Buy
2024-05-09 09:33:28	R214 On 01/08/2024			Bond Future	1	3,200,000	Client	Buy
Total for R214 Bond Future					10	158,400,000		
Grand Total for all Instruments					150	13,508,400,000		