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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-20 09:35:58	2030 On 01/08/2024			Bond Future	1	512,000,000	Member	Buy
2024-05-20 09:35:58	2030 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-05-20 10:15:20	2030 On 01/08/2024			Bond Future	1	4,000,000	Member	Sell
2024-05-20 10:15:20	2030 On 01/08/2024			Bond Future	1	4,000,000	Member	Buy
2024-05-20 11:28:51	2030 On 01/08/2024			Bond Future	1	4,000,000	Member	Sell
2024-05-20 11:28:51	2030 On 01/08/2024			Bond Future	1	4,000,000	Client	Buy
2024-05-20 11:34:51	2030 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-05-20 11:43:20	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	80,000,000	Member	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	60,000,000	Member	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	30,000,000	Member	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	80,000,000	Member	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	220,000,000	Member	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	60,000,000	Client	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	220,000,000	Client	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	80,000,000	Client	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	80,000,000	Member	Buy
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	30,000,000	Client	Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	30,000,000	Member	Buy
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	80,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	80,000,000	Member	Buy
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	220,000,000	Member	Buy
2024-05-20 11:46:38	2030 On 01/08/2024			Bond Future	1	60,000,000	Member	Buy
2024-05-20 11:46:39	2030 On 01/08/2024			Bond Future	1	22,000,000	Client	Sell
2024-05-20 11:46:39	2030 On 01/08/2024			Bond Future	1	22,000,000	Member	Buy
2024-05-20 11:46:39	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-05-20 11:46:39	2030 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell
2024-05-20 11:46:39	2030 On 01/08/2024			Bond Future	1	22,000,000	Member	Sell
Total for 2030 Bond Future					28	2,064,600,000		
2024-05-20 08:40:41	2032 On 07/11/2024			Bond Future	1	3,300,000	Member	Sell
2024-05-20 08:41:30	2032 On 07/11/2024			Bond Future	1	3,300,000	Member	Buy
2024-05-20 09:36:13	2032 On 07/11/2024			Bond Future	1	3,300,000	Client	Buy
2024-05-20 09:36:13	2032 On 07/11/2024			Bond Future	1	3,300,000	Member	Sell
2024-05-20 12:05:15	2032 On 01/08/2024			Bond Future	1	350,000,000	Member	Sell
2024-05-20 12:05:15	2032 On 01/08/2024			Bond Future	1	350,000,000	Member	Buy
2024-05-20 16:01:46	2032 On 01/08/2024			Bond Future	1	350,000,000	Member	Buy
2024-05-20 16:01:46	2032 On 01/08/2024			Bond Future	1	350,000,000	Member	Sell
2024-05-20 16:37:55	2032 On 01/08/2024			Bond Future	1	350,000,000	Client	Sell
2024-05-20 16:37:55	2032 On 01/08/2024			Bond Future	1	350,000,000	Member	Buy
Total for 2032 Bond Future					10	2,113,200,000		
2024-05-20 09:35:58	2040 On 01/08/2024			Bond Future	1	463,600,000	Member	Sell
2024-05-20 11:40:49	2040 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	22,900,000	Member	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	15,800,000	Member	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	3,400,000	Member	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	15,800,000	Member	Sell
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	418,200,000	Member	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	2,600,000	Member	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	15,800,000	Client	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	418,200,000	Client	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	22,900,000	Member	Sell
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	3,400,000	Member	Sell
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	2,600,000	Client	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	2,600,000	Member	Sell
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	700,000	Client	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	22,900,000	Client	Buy
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	3,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-20 11:42:17	2040 On 01/08/2024			Bond Future	1	418,200,000	Member	Sell
Total for 2040 Bond Future					19	1,854,400,000		
2024-05-20 09:35:58	2044 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-05-20 11:39:44	2044 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-05-20 12:15:09	2044 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-20 12:15:09	2044 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-05-20 15:57:14	2044 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-05-20 15:57:14	2044 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-05-20 16:01:06	2044 On 01/08/2024			Bond Future	1	200,000	Client	Sell
2024-05-20 16:01:06	2044 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-05-20 16:34:22	2044 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-05-20 16:34:22	2044 On 01/08/2024			Bond Future	1	100,000,000	Client	Sell
Total for 2044 Bond Future					10	401,000,000		
2024-05-20 10:27:37	GOVI On 01/08/2024			GOVI	1	10,000	Member	Buy
2024-05-20 10:28:07	GOVI On 01/08/2024			GOVI	1	10,000	Member	Sell
2024-05-20 11:49:32	GOVI On 01/08/2024			GOVI	1	10,000	Client	Sell
2024-05-20 11:49:32	GOVI On 01/08/2024			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					4	40,000		
2024-05-20 10:30:30	R035 On 01/08/2024			Bond Future	1	25,000,000	Member	Buy
2024-05-20 10:32:52	R035 On 01/08/2024			Bond Future	1	25,000,000	Member	Sell
2024-05-20 10:33:11	R035 On 01/08/2024			Bond Future	1	25,000,000	Client	Sell
2024-05-20 10:33:11	R035 On 01/08/2024			Bond Future	1	25,000,000	Member	Buy
2024-05-20 15:25:49	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 15:25:49	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:25:50	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 15:25:50	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:25:50	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:25:50	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 15:26:38	R035 On 01/08/2024	13.23	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:26:38	R035 On 01/08/2024	13.23	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 15:26:39	R035 On 01/08/2024	13.23	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:26:39	R035 On 01/08/2024	13.23	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 15:26:39	R035 On 01/08/2024	13.23	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 15:26:39	R035 On 01/08/2024	13.23	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:40:58	R035 On 07/11/2024	13.23	Put	Bond Future	1	40,000,000	Client	Buy
2024-05-20 15:40:58	R035 On 07/11/2024	13.23	Put	Bond Future	1	40,000,000	Client	Sell
2024-05-20 17:28:14	R035 On 07/11/2024	12.20	Call	Bond Future	1	40,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-20 17:28:14	R035 On 07/11/2024	12.20	Call	Bond Future	1	40,000,000	Client	Buy
2024-05-20 17:59:25	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Sell
2024-05-20 17:59:25	R035 On 01/08/2024	12.20	Call	Bond Future	1	40,000,000	Client	Buy
Total for R035 Bond Future					22	820,000,000		
2024-05-20 09:35:58	R186 On 01/08/2024			Bond Future	1	5,400,000	Member	Sell
2024-05-20 11:33:21	R186 On 01/08/2024			Bond Future	1	5,100,000	Member	Buy
2024-05-20 11:34:00	R186 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-05-20 11:34:00	R186 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-05-20 11:34:00	R186 On 01/08/2024			Bond Future	1	5,100,000	Member	Sell
2024-05-20 11:34:00	R186 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-05-20 11:34:00	R186 On 01/08/2024			Bond Future	1	5,100,000	Client	Buy
Total for R186 Bond Future					7	21,600,000		
2024-05-20 09:35:58	R209 On 01/08/2024			Bond Future	1	386,600,000	Member	Sell
2024-05-20 11:36:52	R209 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	171,400,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	152,400,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	24,100,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	18,900,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	13,300,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	3,000,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	500,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	1,300,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	700,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	13,300,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	13,300,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	171,400,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	24,100,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	18,900,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	152,400,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	171,400,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	152,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	24,100,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	3,000,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	18,900,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	900,000	Client	Buy
2024-05-20 11:38:39	R209 On 01/08/2024			Bond Future	1	3,000,000	Member	Sell
2024-05-20 11:38:40	R209 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-05-20 11:38:40	R209 On 01/08/2024			Bond Future	1	100,000	Client	Buy
Total for R209 Bond Future					34	1,546,400,000		
Grand Total for all Instruments					134	8,821,240,000		