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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/06/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-03 12:21:19	2029 On 07/11/2024			Bond Future	1	6,200,000	Member	Buy
2024-06-03 12:22:09	2029 On 07/11/2024			Bond Future	1	6,200,000	Member	Sell
2024-06-03 12:25:57	2029 On 07/11/2024			Bond Future	1	6,200,000	Client	Sell
2024-06-03 12:25:57	2029 On 07/11/2024			Bond Future	1	6,200,000	Member	Buy
Total for 2029 Bond Future					4	24,800,000		
2024-06-03 09:50:34	2030 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-06-03 09:50:34	2030 On 01/08/2024			Bond Future	1	300,000	Client	Sell
2024-06-03 09:50:51	2030 On 01/08/2024			Bond Future	1	5,100,000	Client	Sell
2024-06-03 09:50:51	2030 On 01/08/2024			Bond Future	1	5,100,000	Client	Buy
2024-06-03 11:00:51	2030 On 01/08/2024			Bond Future	1	7,500,000	Member	Sell
2024-06-03 15:57:51	2030 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-06-03 15:58:20	2030 On 01/08/2024			Bond Future	1	5,000,000	Client	Buy
2024-06-03 15:58:20	2030 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-06-03 15:58:20	2030 On 01/08/2024			Bond Future	1	2,500,000	Client	Buy
2024-06-03 15:58:20	2030 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy
2024-06-03 15:58:20	2030 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
Total for 2030 Bond Future					11	40,800,000		
2024-06-03 11:17:46	2032 On 01/08/2024			Bond Future	1	51,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-03 11:17:46	2032 On 01/08/2024			Bond Future	1	51,600,000	Member	Buy
Total for 2032 Bond Future					2	103,200,000		
2024-06-03 12:46:48	2040 On 01/08/2024			Bond Future	1	5,200,000	Member	Sell
2024-06-03 12:46:48	2040 On 01/08/2024			Bond Future	1	5,200,000	Member	Buy
2024-06-03 13:02:48	2040 On 01/08/2024			Bond Future	1	5,200,000	Client	Sell
2024-06-03 13:02:48	2040 On 01/08/2024			Bond Future	1	5,200,000	Member	Buy
Total for 2040 Bond Future					4	20,800,000		
2024-06-03 12:46:48	2044 On 01/08/2024			Bond Future	1	6,700,000	Member	Sell
2024-06-03 12:46:48	2044 On 01/08/2024			Bond Future	1	6,700,000	Member	Buy
2024-06-03 13:03:07	2044 On 01/08/2024			Bond Future	1	6,700,000	Member	Buy
2024-06-03 13:03:07	2044 On 01/08/2024			Bond Future	1	6,700,000	Client	Sell
Total for 2044 Bond Future					4	26,800,000		
2024-06-03 09:48:52	R035 On 01/08/2024			Bond Future	1	1,700,000	Client	Sell
2024-06-03 09:48:52	R035 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
2024-06-03 11:00:51	R035 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-06-03 13:40:17	R035 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-06-03 13:40:17	R035 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-06-03 14:02:06	R035 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-06-03 14:02:06	R035 On 01/08/2024			Bond Future	1	500,000	Client	Buy
2024-06-03 16:01:24	R035 On 01/08/2024			Bond Future	1	2,500,000	Client	Buy
2024-06-03 16:10:15	R035 On 01/08/2024			Bond Future	1	812,700,000	Member	Buy
2024-06-03 17:02:49	R035 On 01/08/2024			Bond Future	1	1,800,000	Member	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	529,800,000	Member	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	217,600,000	Member	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	35,700,000	Member	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	35,700,000	Client	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	217,600,000	Member	Buy
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	217,600,000	Client	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	529,800,000	Member	Buy
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	529,800,000	Client	Sell
2024-06-03 17:04:44	R035 On 01/08/2024			Bond Future	1	35,700,000	Member	Buy
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	11,900,000	Member	Buy
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	5,800,000	Member	Buy
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	10,100,000	Member	Buy
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	11,900,000	Member	Sell
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	10,100,000	Member	Sell
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	5,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	5,800,000	Member	Sell
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	10,100,000	Client	Sell
2024-06-03 17:04:45	R035 On 01/08/2024			Bond Future	1	11,900,000	Client	Sell
2024-06-03 17:04:46	R035 On 01/08/2024			Bond Future	1	1,800,000	Member	Buy
2024-06-03 17:04:46	R035 On 01/08/2024			Bond Future	1	1,800,000	Client	Sell
Total for R035 Bond Future					30	3,261,200,000		
2024-06-03 11:00:51	R186 On 01/08/2024			Bond Future	1	58,000,000	Member	Sell
2024-06-03 11:21:14	R186 On 01/08/2024			Bond Future	1	25,000,000	Member	Buy
2024-06-03 11:25:22	R186 On 01/08/2024			Bond Future	1	4,100,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	15,200,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	300,000	Client	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	1,400,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	1,400,000	Member	Buy
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	15,200,000	Client	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	15,200,000	Member	Buy
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	2,500,000	Client	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	1,400,000	Client	Sell
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-06-03 11:26:34	R186 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-06-03 11:26:35	R186 On 01/08/2024			Bond Future	1	4,100,000	Client	Sell
2024-06-03 11:26:35	R186 On 01/08/2024			Bond Future	1	4,100,000	Member	Buy
2024-06-03 15:53:28	R186 On 01/08/2024			Bond Future	1	8,000,000	Member	Buy
2024-06-03 15:54:15	R186 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-06-03 15:54:15	R186 On 01/08/2024			Bond Future	1	50,000,000	Member	Buy
2024-06-03 15:54:15	R186 On 01/08/2024			Bond Future	1	50,000,000	Client	Buy
2024-06-03 15:54:15	R186 On 01/08/2024			Bond Future	1	8,000,000	Member	Sell
2024-06-03 15:54:15	R186 On 01/08/2024			Bond Future	1	8,000,000	Client	Buy
Total for R186 Bond Future					29	332,000,000		
2024-06-03 09:46:33	R213 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-03 09:46:33	R213 On 01/08/2024			Bond Future	1	1,200,000	Client	Buy
Total for R213 Bond Future					2	2,400,000		
Grand Total for all Instruments					86	3,812,000,000		