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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/06/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-05 12:35:02	2032 On 01/08/2024	11.50	Call	Bond Future	1	12,000,000	Member	Sell
2024-06-05 15:28:43	2032 On 01/08/2024			Bond Future	1	300,000,000	Member	Buy
2024-06-05 15:28:43	2032 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 16:17:34	2032 On 01/08/2024			Bond Future	1	300,000,000	Client	Buy
2024-06-05 16:17:34	2032 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 17:19:25	2032 On 01/08/2024	11.50	Call	Bond Future	1	12,000,000	Client	Buy
Total for 2032 Bond Future					6	1,224,000,000		
2024-06-05 13:09:52	2037 On 01/08/2024			Bond Future	1	347,000,000	Member	Sell
2024-06-05 13:10:31	2037 On 01/08/2024			Bond Future	1	50,000,000	Member	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	7,000,000	Member	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	200,000,000	Member	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	60,000,000	Member	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	200,000,000	Client	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	7,000,000	Member	Sell
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	7,000,000	Client	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	200,000,000	Member	Sell
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	60,000,000	Client	Buy
2024-06-05 14:07:53	2037 On 01/08/2024			Bond Future	1	60,000,000	Member	Sell
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	50,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	16,000,000	Client	Buy
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	14,000,000	Client	Buy
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	14,000,000	Member	Sell
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	14,000,000	Member	Buy
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	16,000,000	Member	Buy
2024-06-05 14:07:54	2037 On 01/08/2024			Bond Future	1	16,000,000	Member	Sell
2024-06-05 15:28:43	2037 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 15:28:43	2037 On 01/08/2024			Bond Future	1	300,000,000	Member	Buy
2024-06-05 16:16:01	2037 On 01/08/2024			Bond Future	1	300,000,000	Client	Buy
2024-06-05 16:16:01	2037 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 16:39:58	2037 On 01/08/2024			Bond Future	1	35,500,000	Member	Buy
2024-06-05 17:19:29	2037 On 01/08/2024			Bond Future	1	35,500,000	Member	Sell
2024-06-05 17:19:44	2037 On 01/08/2024			Bond Future	1	35,500,000	Member	Buy
2024-06-05 17:19:44	2037 On 01/08/2024			Bond Future	1	35,500,000	Client	Sell
Total for 2037 Bond Future					27	2,730,000,000		
2024-06-05 15:28:43	2040 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-06-05 15:28:43	2040 On 01/08/2024			Bond Future	1	100,000,000	Member	Buy
2024-06-05 16:16:29	2040 On 01/08/2024			Bond Future	1	100,000,000	Client	Buy
2024-06-05 16:16:29	2040 On 01/08/2024			Bond Future	1	100,000,000	Member	Sell
2024-06-05 16:39:58	2040 On 01/08/2024			Bond Future	1	20,200,000	Member	Buy
2024-06-05 17:20:53	2040 On 01/08/2024			Bond Future	1	20,200,000	Member	Sell
2024-06-05 17:21:08	2040 On 01/08/2024			Bond Future	1	20,200,000	Client	Sell
2024-06-05 17:21:08	2040 On 01/08/2024			Bond Future	1	20,200,000	Member	Buy
Total for 2040 Bond Future					8	480,800,000		
2024-06-05 15:28:43	2044 On 01/08/2024			Bond Future	1	300,000,000	Member	Buy
2024-06-05 15:28:43	2044 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 16:16:55	2044 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 16:16:55	2044 On 01/08/2024			Bond Future	1	300,000,000	Client	Buy
Total for 2044 Bond Future					4	1,200,000,000		
2024-06-05 17:13:37	R035 On 01/08/2024			Bond Future	1	15,400,000	Member	Buy
2024-06-05 17:13:37	R035 On 01/08/2024			Bond Future	1	4,800,000	Member	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,600,000	Member	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,300,000	Member	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,600,000	Member	Buy
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,600,000	Client	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,300,000	Member	Buy
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,300,000	Client	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	1,700,000	Client	Sell
2024-06-05 17:38:32	R035 On 01/08/2024			Bond Future	1	4,800,000	Member	Buy
Total for R035 Bond Future					13	61,600,000		
2024-06-05 16:55:43	R186 On 01/08/2024			Bond Future	1	51,600,000	Member	Buy
2024-06-05 17:12:20	R186 On 01/08/2024			Bond Future	1	51,600,000	Member	Sell
2024-06-05 17:12:38	R186 On 01/08/2024			Bond Future	1	51,600,000	Member	Buy
2024-06-05 17:12:38	R186 On 01/08/2024			Bond Future	1	51,600,000	Client	Sell
Total for R186 Bond Future					4	206,400,000		
2024-06-05 15:10:43	R214 On 01/08/2024			Bond Future	1	20,300,000	Member	Sell
2024-06-05 15:10:43	R214 On 01/08/2024			Bond Future	1	20,300,000	Member	Buy
2024-06-05 16:29:43	R214 On 01/08/2024			Bond Future	1	20,300,000	Client	Buy
2024-06-05 16:29:43	R214 On 01/08/2024			Bond Future	1	20,300,000	Member	Sell
2024-06-05 17:03:39	R214 On 01/08/2024			Bond Future	1	490,700,000	Member	Buy
2024-06-05 17:17:07	R214 On 01/08/2024			Bond Future	1	1,200,000	Member	Sell
2024-06-05 17:18:13	R214 On 01/08/2024			Bond Future	1	366,100,000	Member	Sell
2024-06-05 17:18:13	R214 On 01/08/2024			Bond Future	1	366,100,000	Client	Sell
2024-06-05 17:18:13	R214 On 01/08/2024			Bond Future	1	366,100,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	100,500,000	Client	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	2,100,000	Client	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	2,900,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	4,100,000	Client	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	2,900,000	Client	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	13,800,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	100,500,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	13,800,000	Client	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	100,500,000	Member	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	13,800,000	Member	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	4,100,000	Member	Buy
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	4,100,000	Member	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	2,900,000	Member	Sell
2024-06-05 17:18:14	R214 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
Total for R214 Bond Future					26	2,044,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-05 14:21:55	R248 On 01/08/2024			Bond Future	1	28,000,000	Member	Sell
2024-06-05 14:21:55	R248 On 01/08/2024			Bond Future	1	28,000,000	Member	Buy
2024-06-05 15:28:43	R248 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
2024-06-05 15:28:43	R248 On 01/08/2024			Bond Future	1	300,000,000	Member	Buy
2024-06-05 15:43:16	R248 On 01/08/2024			Bond Future	1	28,000,000	Client	Buy
2024-06-05 15:43:16	R248 On 01/08/2024			Bond Future	1	28,000,000	Member	Sell
2024-06-05 16:17:13	R248 On 01/08/2024			Bond Future	1	300,000,000	Client	Buy
2024-06-05 16:17:13	R248 On 01/08/2024			Bond Future	1	300,000,000	Member	Sell
Total for R248 Bond Future					8	1,312,000,000		
Grand Total for all Instruments					96	9,258,800,000		