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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/06/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-07 16:44:15	2030 On 01/08/2024			Bond Future	1	5,500,000	Member	Buy
2024-06-07 17:07:47	2030 On 01/08/2024			Bond Future	1	150,600,000	Member	Sell
2024-06-07 17:07:47	2030 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-06-07 17:18:00	2030 On 01/08/2024			Bond Future	1	5,500,000	Client	Sell
2024-06-07 17:24:17	2030 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-06-07 17:25:16	2030 On 01/08/2024			Bond Future	1	1,100,000	Client	Sell
2024-06-07 17:25:45	2030 On 01/08/2024			Bond Future	1	121,900,000	Member	Buy
2024-06-07 17:25:45	2030 On 01/08/2024			Bond Future	1	121,900,000	Client	Buy
2024-06-07 17:25:45	2030 On 01/08/2024			Bond Future	1	121,900,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	11,900,000	Client	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	5,700,000	Client	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	3,700,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	3,700,000	Client	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	1,100,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	3,600,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	5,700,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	11,900,000	Member	Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	5,700,000	Member	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	3,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	11,900,000	Member	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	3,600,000	Member	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	1,100,000	Client	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	2,700,000	Client	Buy
2024-06-07 17:25:46	2030 On 01/08/2024			Bond Future	1	3,600,000	Client	Buy
Total for 2030 Bond Future					26	615,600,000		
2024-06-07 16:44:15	2037 On 01/08/2024			Bond Future	1	3,500,000	Member	Buy
2024-06-07 17:05:26	2037 On 01/08/2024			Bond Future	1	3,500,000	Member	Sell
2024-06-07 17:05:43	2037 On 01/08/2024			Bond Future	1	3,500,000	Member	Buy
2024-06-07 17:05:43	2037 On 01/08/2024			Bond Future	1	3,500,000	Client	Sell
Total for 2037 Bond Future					4	14,000,000		
2024-06-07 16:44:15	2040 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy
2024-06-07 16:56:44	2040 On 01/08/2024			Bond Future	1	3,300,000	Member	Sell
2024-06-07 16:57:36	2040 On 01/08/2024			Bond Future	1	3,300,000	Client	Sell
2024-06-07 16:57:36	2040 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy
Total for 2040 Bond Future					4	13,200,000		
2024-06-07 09:48:44	2044 On 01/08/2024			Bond Future	1	4,300,000	Member	Sell
2024-06-07 09:48:44	2044 On 01/08/2024			Bond Future	1	4,300,000	Member	Buy
2024-06-07 10:09:27	2044 On 01/08/2024			Bond Future	1	4,300,000	Member	Sell
2024-06-07 10:09:27	2044 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-06-07 10:10:51	2044 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-06-07 10:10:51	2044 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy
2024-06-07 10:10:51	2044 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-06-07 10:10:51	2044 On 01/08/2024			Bond Future	1	2,400,000	Member	Sell
2024-06-07 10:10:51	2044 On 01/08/2024			Bond Future	1	2,400,000	Client	Buy
2024-06-07 10:10:51	2044 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-06-07 10:10:52	2044 On 01/08/2024			Bond Future	1	1,100,000	Client	Buy
2024-06-07 10:10:52	2044 On 01/08/2024			Bond Future	1	1,100,000	Member	Sell
2024-06-07 16:44:15	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy
2024-06-07 16:59:08	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Sell
2024-06-07 16:59:32	2044 On 01/08/2024			Bond Future	1	3,300,000	Client	Sell
2024-06-07 16:59:32	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy
Total for 2044 Bond Future					16	39,000,000		
2024-06-07 15:19:29	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-06-07 15:28:41	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-06-07 15:28:53	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-06-07 15:28:53	R035 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-07 16:20:51	R035 On 01/08/2024			Bond Future	1	28,000,000	Member	Sell
2024-06-07 16:35:50	R035 On 01/08/2024			Bond Future	1	28,000,000	Client	Buy
2024-06-07 17:10:09	R035 On 01/08/2024			Bond Future	1	9,500,000	Member	Sell
2024-06-07 17:22:17	R035 On 01/08/2024			Bond Future	1	9,500,000	Client	Buy
Total for R035 Bond Future					8	155,000,000		
2024-06-07 17:10:09	R209 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-06-07 17:21:07	R209 On 01/08/2024			Bond Future	1	15,000,000	Client	Buy
Total for R209 Bond Future					2	30,000,000		
2024-06-07 08:54:35	R248 On 01/08/2024			Bond Future	1	112,900,000	Member	Sell
2024-06-07 08:54:35	R248 On 01/08/2024			Bond Future	1	6,400,000	Member	Buy
2024-06-07 09:35:57	R248 On 01/08/2024			Bond Future	1	25,700,000	Member	Sell
2024-06-07 09:36:52	R248 On 01/08/2024			Bond Future	1	5,200,000	Member	Buy
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	18,200,000	Member	Buy
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	18,200,000	Member	Sell
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	18,200,000	Client	Buy
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-06-07 10:18:57	R248 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-06-07 11:49:07	R248 On 01/08/2024			Bond Future	1	112,900,000	Member	Buy
2024-06-07 11:49:07	R248 On 01/08/2024			Bond Future	1	112,900,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	10,900,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	5,600,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	11,800,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	27,400,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	12,200,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	10,900,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	6,000,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	6,600,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	6,000,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	3,000,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	11,800,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	5,600,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	2,500,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	9,800,000	Member	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	3,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	12,200,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	27,400,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	2,500,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	6,600,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	9,800,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	2,500,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	3,000,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	6,000,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	9,800,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	5,600,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	12,200,000	Member	Sell
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	11,800,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	27,400,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	10,900,000	Client	Buy
2024-06-07 11:57:30	R248 On 01/08/2024			Bond Future	1	6,600,000	Client	Buy
2024-06-07 11:57:31	R248 On 01/08/2024			Bond Future	1	6,400,000	Member	Sell
2024-06-07 11:57:31	R248 On 01/08/2024			Bond Future	1	10,700,000	Member	Sell
2024-06-07 11:57:31	R248 On 01/08/2024			Bond Future	1	10,700,000	Client	Buy
2024-06-07 11:57:31	R248 On 01/08/2024			Bond Future	1	6,400,000	Client	Buy
2024-06-07 11:57:31	R248 On 01/08/2024			Bond Future	1	10,700,000	Member	Buy
Total for R248 Bond Future					50	769,800,000		
Grand Total for all Instruments					110	1,636,600,000		