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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/06/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-06-28 10:33:54	2030 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-06-28 10:33:54	2030 On 01/08/2024			Bond Future	1	118,500,000	Member	Sell
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	15,600,000	Client	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	83,800,000	Member	Sell
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	15,600,000	Member	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	83,800,000	Member	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	6,500,000	Member	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	10,400,000	Member	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	10,400,000	Client	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	83,800,000	Client	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	2,200,000	Client	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	6,500,000	Client	Buy
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	10,400,000	Member	Sell
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	15,600,000	Member	Sell
2024-06-28 10:57:38	2030 On 01/08/2024			Bond Future	1	6,500,000	Member	Sell
2024-06-28 17:20:48	2030 On 01/08/2024			Bond Future	1	223,500,000	Member	Buy
2024-06-28 17:29:47	2030 On 01/08/2024			Bond Future	1	10,800,000	Member	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	88,400,000	Member	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	51,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	50,300,000	Member	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	22,100,000	Member	Buy
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	22,100,000	Client	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	22,100,000	Member	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	51,900,000	Client	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	51,900,000	Member	Buy
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	10,800,000	Client	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	88,400,000	Client	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	10,800,000	Member	Buy
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	50,300,000	Member	Buy
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	50,300,000	Client	Sell
2024-06-28 17:36:18	2030 On 01/08/2024			Bond Future	1	88,400,000	Member	Buy
Total for 2030 Bond Future					32	1,368,000,000		
2024-06-28 08:19:27	2037 On 01/08/2024			Bond Future	1	6,600,000	Member	Sell
2024-06-28 08:56:02	2037 On 01/08/2024			Bond Future	1	6,600,000	Member	Buy
2024-06-28 08:56:52	2037 On 01/08/2024			Bond Future	1	6,600,000	Member	Sell
2024-06-28 08:56:52	2037 On 01/08/2024			Bond Future	1	6,600,000	Client	Buy
2024-06-28 13:40:42	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Buy
2024-06-28 13:41:14	2037 On 01/08/2024			Bond Future	1	9,400,000	Member	Sell
Total for 2037 Bond Future					6	45,200,000		
2024-06-28 10:16:51	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-06-28 10:52:05	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-06-28 10:52:53	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-06-28 10:52:53	2040 On 01/08/2024			Bond Future	1	2,000,000	Client	Buy
Total for 2040 Bond Future					4	8,000,000		
2024-06-28 09:17:30	2044 On 01/08/2024			Bond Future	1	38,900,000	Member	Buy
2024-06-28 09:17:30	2044 On 01/08/2024			Bond Future	1	38,900,000	Member	Sell
2024-06-28 09:31:30	2044 On 01/08/2024			Bond Future	1	38,900,000	Member	Sell
2024-06-28 09:31:30	2044 On 01/08/2024			Bond Future	1	20,300,000	Member	Buy
2024-06-28 11:03:06	2044 On 01/08/2024			Bond Future	1	7,800,000	Member	Sell
2024-06-28 11:03:06	2044 On 01/08/2024			Bond Future	1	7,800,000	Member	Buy
2024-06-28 11:06:00	2044 On 01/08/2024			Bond Future	1	7,500,000	Member	Buy
2024-06-28 11:06:00	2044 On 01/08/2024			Bond Future	1	7,800,000	Member	Sell
2024-06-28 16:01:47	2044 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
2024-06-28 16:09:07	2044 On 01/08/2024			Bond Future	1	2,700,000	Member	Sell
2024-06-28 16:10:13	2044 On 01/08/2024			Bond Future	1	2,700,000	Member	Buy
2024-06-28 16:10:13	2044 On 01/08/2024			Bond Future	1	2,700,000	Client	Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,800,000	Member	Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	500,000	Client	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,800,000	Client	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,000,000	Client	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	2,200,000	Client	Buy
2024-06-28 16:46:06	2044 On 01/08/2024			Bond Future	1	1,700,000	Client	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Sell
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	6,800,000	Client	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	20,300,000	Member	Sell
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	3,300,000	Client	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	1,300,000	Client	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	20,300,000	Client	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	6,800,000	Member	Sell
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	6,800,000	Member	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy
2024-06-28 16:46:07	2044 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy
2024-06-28 16:46:43	2044 On 01/08/2024			Bond Future	1	7,500,000	Member	Sell
2024-06-28 16:46:43	2044 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-06-28 16:46:43	2044 On 01/08/2024			Bond Future	1	7,500,000	Client	Buy
2024-06-28 16:46:43	2044 On 01/08/2024			Bond Future	1	300,000	Client	Buy
2024-06-28 16:46:43	2044 On 01/08/2024			Bond Future	1	300,000	Member	Sell
Total for 2044 Bond Future					43	291,000,000		
2024-06-28 11:50:47	R035 On 01/08/2024			Bond Future	1	11,300,000	Member	Sell
2024-06-28 11:50:47	R035 On 01/08/2024			Bond Future	1	11,300,000	Member	Buy
2024-06-28 17:40:41	R035 On 01/08/2024			Bond Future	1	11,300,000	Member	Sell
2024-06-28 17:40:41	R035 On 01/08/2024			Bond Future	1	11,300,000	Client	Buy
Total for R035 Bond Future					4	45,200,000		
2024-06-28 17:20:48	R213 On 01/08/2024			Bond Future	1	316,600,000	Member	Buy
2024-06-28 17:28:06	R213 On 01/08/2024			Bond Future	1	400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	196,700,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	84,100,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	13,500,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	3,800,000	Member	Buy
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	4,400,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	4,200,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	3,800,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	2,600,000	Member	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	196,700,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	4,400,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	84,100,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	2,600,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	196,700,000	Member	Buy
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	4,200,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	4,400,000	Member	Buy
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	84,100,000	Member	Buy
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	3,800,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	2,600,000	Member	Buy
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	13,500,000	Client	Sell
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
2024-06-28 17:32:49	R213 On 01/08/2024			Bond Future	1	13,500,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	1,900,000	Client	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	700,000	Client	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	2,300,000	Client	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	1,500,000	Member	Buy
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	1,500,000	Client	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	1,900,000	Member	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	1,500,000	Member	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-06-28 17:32:50	R213 On 01/08/2024			Bond Future	1	700,000	Member	Sell
Total for R213 Bond Future					40	1,266,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-06-28 14:43:43	R214 On 01/08/2024			Bond Future	1	60,800,000	Member	Sell
2024-06-28 14:43:43	R214 On 01/08/2024			Bond Future	1	40,500,000	Member	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	3,800,000	Member	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	3,000,000	Member	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	3,800,000	Member	Sell
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	3,000,000	Client	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	12,900,000	Member	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	12,900,000	Client	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	3,800,000	Client	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	40,500,000	Client	Buy
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	40,500,000	Member	Sell
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	3,000,000	Member	Sell
2024-06-28 14:52:16	R214 On 01/08/2024			Bond Future	1	12,900,000	Member	Sell
Total for R214 Bond Future					16	243,200,000		
2024-06-28 16:01:47	R248 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy
2024-06-28 16:06:07	R248 On 01/08/2024			Bond Future	1	2,400,000	Member	Sell
2024-06-28 16:07:09	R248 On 01/08/2024			Bond Future	1	2,400,000	Client	Sell
2024-06-28 16:07:09	R248 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy
2024-06-28 17:19:19	R248 On 01/08/2024			Bond Future	1	26,400,000	Member	Buy
2024-06-28 17:40:53	R248 On 01/08/2024			Bond Future	1	1,600,000	Member	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	16,100,000	Member	Buy
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	16,100,000	Member	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	3,400,000	Member	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	5,300,000	Member	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	3,400,000	Member	Buy
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	16,100,000	Client	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	5,300,000	Member	Buy
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	3,400,000	Client	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	1,600,000	Client	Sell
2024-06-28 17:44:15	R248 On 01/08/2024			Bond Future	1	5,300,000	Client	Sell
Total for R248 Bond Future					17	115,200,000		
Grand Total for all Instruments					162	3,382,200,000		