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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-03 12:38:55	2029 On 01/08/2024			Bond Future	1	76,800,000	Member	Buy
2024-07-03 12:39:55	2029 On 01/08/2024			Bond Future	1	39,400,000	Member	Buy
2024-07-03 12:40:37	2029 On 01/08/2024			Bond Future	1	76,800,000	Member	Sell
2024-07-03 12:47:16	2029 On 01/08/2024			Bond Future	1	39,400,000	Member	Sell
2024-07-03 13:07:32	2029 On 01/08/2024			Bond Future	1	76,800,000	Client	Sell
2024-07-03 13:07:32	2029 On 01/08/2024			Bond Future	1	76,800,000	Member	Buy
2024-07-03 13:08:14	2029 On 01/08/2024			Bond Future	1	39,400,000	Member	Buy
2024-07-03 13:08:14	2029 On 01/08/2024			Bond Future	1	39,400,000	Client	Sell
2024-07-03 14:48:51	2029 On 01/08/2024			Bond Future	1	30,000,000	Member	Buy
2024-07-03 14:49:43	2029 On 01/08/2024			Bond Future	1	30,000,000	Member	Sell
2024-07-03 15:04:00	2029 On 01/08/2024			Bond Future	1	30,000,000	Member	Buy
2024-07-03 15:20:12	2029 On 01/08/2024			Bond Future	1	30,000,000	Member	Sell
2024-07-03 16:08:42	2029 On 01/08/2024			Bond Future	1	30,000,000	Member	Buy
2024-07-03 16:08:42	2029 On 01/08/2024			Bond Future	1	30,000,000	Client	Sell
Total for 2029 Bond Future					14	644,800,000		
2024-07-03 13:29:44	2030 On 01/08/2024			Bond Future	1	2,741,000,000	Member	Sell
2024-07-03 13:29:44	2030 On 07/11/2024			Bond Future	1	2,741,000,000	Member	Buy
2024-07-03 13:30:41	2030 On 01/08/2024			Bond Future	1	2,741,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-03 13:30:41	2030 On 07/11/2024			Bond Future	1	2,741,000,000	Member	Sell
Total for 2030 Bond Future					4	10,964,000,000		
2024-07-03 13:29:44	2032 On 01/08/2024			Bond Future	1	1,617,000,000	Member	Sell
2024-07-03 13:29:44	2032 On 07/11/2024			Bond Future	1	1,617,000,000	Member	Buy
2024-07-03 13:31:26	2032 On 01/08/2024			Bond Future	1	1,617,000,000	Member	Buy
2024-07-03 13:31:26	2032 On 07/11/2024			Bond Future	1	1,617,000,000	Member	Sell
Total for 2032 Bond Future					4	6,468,000,000		
2024-07-03 14:48:51	2033 On 01/08/2024			Bond Future	1	17,000,000	Member	Buy
2024-07-03 14:50:08	2033 On 01/08/2024			Bond Future	1	17,000,000	Member	Sell
2024-07-03 15:04:00	2033 On 01/08/2024			Bond Future	1	17,000,000	Member	Buy
2024-07-03 15:06:08	2033 On 01/08/2024			Bond Future	1	17,000,000	Member	Sell
2024-07-03 16:08:01	2033 On 01/08/2024			Bond Future	1	17,000,000	Client	Sell
2024-07-03 16:08:01	2033 On 01/08/2024			Bond Future	1	17,000,000	Member	Buy
Total for 2033 Bond Future					6	102,000,000		
2024-07-03 13:29:44	2037 On 01/08/2024			Bond Future	1	968,000,000	Member	Sell
2024-07-03 13:29:44	2037 On 07/11/2024			Bond Future	1	968,000,000	Member	Buy
2024-07-03 13:32:35	2037 On 01/08/2024			Bond Future	1	968,000,000	Member	Buy
2024-07-03 13:32:35	2037 On 07/11/2024			Bond Future	1	968,000,000	Member	Sell
2024-07-03 16:37:37	2037 On 01/08/2024			Bond Future	1	11,900,000	Member	Buy
2024-07-03 16:49:46	2037 On 01/08/2024			Bond Future	1	900,000	Member	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	2,800,000	Member	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	2,400,000	Member	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	5,400,000	Member	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	900,000	Member	Buy
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	2,400,000	Client	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	2,400,000	Member	Buy
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	5,400,000	Member	Buy
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	2,800,000	Member	Buy
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	900,000	Client	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	2,800,000	Client	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-07-03 16:50:51	2037 On 01/08/2024			Bond Future	1	5,400,000	Client	Sell
Total for 2037 Bond Future					20	3,919,600,000		
2024-07-03 13:29:44	2040 On 01/08/2024			Bond Future	1	567,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-03 13:29:44	2040 On 07/11/2024			Bond Future	1	567,000,000	Member	Sell
2024-07-03 13:33:08	2040 On 01/08/2024			Bond Future	1	567,000,000	Member	Sell
2024-07-03 13:33:08	2040 On 07/11/2024			Bond Future	1	567,000,000	Member	Buy
2024-07-03 16:58:41	2040 On 01/08/2024			Bond Future	1	1,400,000	Member	Sell
2024-07-03 17:35:22	2040 On 01/08/2024			Bond Future	1	1,400,000	Client	Buy
Total for 2040 Bond Future					6	2,270,800,000		
2024-07-03 13:29:44	2044 On 01/08/2024			Bond Future	1	47,000,000	Member	Sell
2024-07-03 13:29:44	2044 On 07/11/2024			Bond Future	1	47,000,000	Member	Buy
2024-07-03 13:33:48	2044 On 01/08/2024			Bond Future	1	47,000,000	Member	Buy
2024-07-03 13:33:48	2044 On 07/11/2024			Bond Future	1	47,000,000	Member	Sell
Total for 2044 Bond Future					4	188,000,000		
2024-07-03 12:38:55	2046 On 07/11/2024			Bond Future	1	48,200,000	Member	Sell
2024-07-03 12:39:51	2046 On 07/11/2024			Bond Future	1	48,200,000	Member	Buy
2024-07-03 12:39:55	2046 On 07/11/2024			Bond Future	1	82,500,000	Member	Sell
2024-07-03 12:46:03	2046 On 07/11/2024			Bond Future	1	82,500,000	Member	Buy
2024-07-03 13:06:21	2046 On 07/11/2024			Bond Future	1	48,200,000	Member	Sell
2024-07-03 13:06:21	2046 On 07/11/2024			Bond Future	1	48,200,000	Client	Buy
2024-07-03 13:07:01	2046 On 07/11/2024			Bond Future	1	82,500,000	Member	Sell
2024-07-03 13:07:01	2046 On 07/11/2024			Bond Future	1	82,500,000	Client	Buy
Total for 2046 Bond Future					8	522,800,000		
2024-07-03 17:25:17	2050 On 01/08/2024			Bond Future	1	4,300,000	Member	Buy
2024-07-03 17:57:13	2050 On 01/08/2024			Bond Future	1	4,300,000	Client	Sell
Total for 2050 Bond Future					2	8,600,000		
2024-07-03 10:46:42	R035 On 01/08/2024			Bond Future	1	6,700,000	Member	Buy
2024-07-03 10:46:42	R035 On 01/08/2024			Bond Future	1	6,700,000	Member	Sell
2024-07-03 13:06:11	R035 On 01/08/2024			Bond Future	1	6,700,000	Member	Sell
2024-07-03 13:06:11	R035 On 01/08/2024			Bond Future	1	6,700,000	Member	Buy
2024-07-03 13:29:44	R035 On 01/08/2024			Bond Future	1	1,607,000,000	Member	Sell
2024-07-03 13:29:44	R035 On 07/11/2024			Bond Future	1	1,607,000,000	Member	Buy
2024-07-03 13:31:56	R035 On 01/08/2024			Bond Future	1	1,607,000,000	Member	Buy
2024-07-03 13:31:56	R035 On 07/11/2024			Bond Future	1	1,607,000,000	Member	Sell
2024-07-03 13:43:20	R035 On 01/08/2024			Bond Future	1	6,700,000	Member	Buy
2024-07-03 13:43:20	R035 On 01/08/2024			Bond Future	1	6,700,000	Client	Sell
2024-07-03 13:58:33	R035 On 01/08/2024			Bond Future	1	79,300,000	Member	Sell
2024-07-03 13:58:33	R035 On 01/08/2024			Bond Future	1	79,300,000	Member	Buy
2024-07-03 14:05:55	R035 On 01/08/2024			Bond Future	1	1,100,000	Member	Sell
2024-07-03 14:05:55	R035 On 01/08/2024			Bond Future	1	79,300,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	10,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	11,100,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	32,500,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	300,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	32,500,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	1,100,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	3,500,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	10,200,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	11,100,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	3,500,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	19,400,000	Member	Buy
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	1,100,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	32,500,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	10,200,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	3,500,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	19,400,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	11,100,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	19,400,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	200,000	Client	Sell
2024-07-03 14:44:37	R035 On 01/08/2024			Bond Future	1	200,000	Member	Buy
Total for R035 Bond Future					40	6,944,000,000		
2024-07-03 10:54:13	R186 On 01/08/2024			Bond Future	1	318,000,000	Member	Sell
2024-07-03 10:55:19	R186 On 01/08/2024			Bond Future	1	318,000,000	Member	Buy
2024-07-03 13:29:44	R186 On 01/08/2024			Bond Future	1	1,513,400,000	Member	Sell
2024-07-03 13:29:44	R186 On 07/11/2024			Bond Future	1	1,513,400,000	Member	Buy
2024-07-03 13:30:13	R186 On 01/08/2024			Bond Future	1	1,513,400,000	Member	Buy
2024-07-03 13:30:13	R186 On 07/11/2024			Bond Future	1	1,513,400,000	Member	Sell
2024-07-03 16:58:41	R186 On 01/08/2024			Bond Future	1	5,100,000	Member	Sell
2024-07-03 17:19:06	R186 On 01/08/2024			Bond Future	1	65,900,000	Member	Sell
2024-07-03 17:34:04	R186 On 01/08/2024			Bond Future	1	5,100,000	Client	Buy
2024-07-03 17:34:08	R186 On 01/08/2024			Bond Future	1	65,900,000	Member	Buy
2024-07-03 17:35:06	R186 On 01/08/2024			Bond Future	1	65,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-03 17:35:06	R186 On 01/08/2024			Bond Future	1	65,900,000	Client	Buy
Total for R186 Bond Future					12	6,963,400,000		
2024-07-03 13:34:50	R248 On 01/08/2024			Bond Future	1	13,647,000,00	Member	Buy
2024-07-03 13:34:50	R248 On 07/11/2024			Bond Future	1	13,638,500,00	Member	Sell
2024-07-03 13:35:10	R248 On 01/08/2024			Bond Future	1	13,647,000,00	Member	Sell
2024-07-03 13:35:38	R248 On 07/11/2024			Bond Future	1	13,638,500,00	Member	Buy
Total for R248 Bond Future					4	54,571,000,00		
Grand Total for all Instruments					124	93,567,000,00		