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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-24 09:45:19	2030 On 07/11/2024			Bond Future	1	8,100,000	Member	Sell
2024-10-24 09:45:19	2030 On 07/11/2024			Bond Future	1	8,100,000	Member	Buy
2024-10-24 09:45:19	2030 On 06/02/2025			Bond Future	1	8,100,000	Member	Buy
2024-10-24 09:45:19	2030 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2024-10-24 10:36:51	2030 On 06/02/2025			Bond Future	1	10,300,000	Member	Buy
2024-10-24 10:36:51	2030 On 06/02/2025			Bond Future	1	15,700,000	Member	Sell
2024-10-24 14:59:29	2030 On 07/11/2024			Bond Future	1	8,100,000	Client	Sell
2024-10-24 14:59:29	2030 On 07/11/2024			Bond Future	1	8,100,000	Member	Buy
2024-10-24 15:00:28	2030 On 06/02/2025			Bond Future	1	8,100,000	Client	Buy
2024-10-24 15:00:28	2030 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2024-10-24 15:01:40	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-10-24 15:01:40	2030 On 06/02/2025			Bond Future	1	5,400,000	Client	Buy
2024-10-24 15:01:40	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-10-24 15:01:41	2030 On 06/02/2025			Bond Future	1	10,300,000	Member	Sell
2024-10-24 15:01:41	2030 On 06/02/2025			Bond Future	1	10,300,000	Client	Buy
2024-10-24 15:20:42	2030 On 06/02/2025			Bond Future	1	300,000,000	Member	Buy
2024-10-24 15:27:47	2030 On 06/02/2025			Bond Future	1	46,500,000	Member	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	17,600,000	Member	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	50,800,000	Member	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	99,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	85,500,000	Member	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	85,500,000	Client	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	46,500,000	Client	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	99,600,000	Client	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	50,800,000	Client	Sell
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	50,800,000	Member	Buy
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	85,500,000	Member	Buy
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	46,500,000	Member	Buy
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	17,600,000	Member	Buy
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	99,600,000	Member	Buy
2024-10-24 15:28:56	2030 On 06/02/2025			Bond Future	1	17,600,000	Client	Sell
2024-10-24 16:50:39	2030 On 06/02/2025			Bond Future	1	14,500,000	Member	Buy
2024-10-24 16:50:39	2030 On 06/02/2025			Bond Future	1	14,500,000	Member	Sell
Total for 2030 Bond Future					33	1,356,600,000		
2024-10-24 11:07:06	2032 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-10-24 13:31:55	2032 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-10-24 16:50:39	2032 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell
2024-10-24 16:50:39	2032 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
Total for 2032 Bond Future					4	43,000,000		
2024-10-24 10:00:56	2037 On 06/02/2025			Bond Future	1	403,500,000	Member	Sell
2024-10-24 10:01:39	2037 On 06/02/2025			Bond Future	1	33,300,000	Member	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	9,300,000	Member	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	119,100,000	Member	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	81,600,000	Member	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	160,200,000	Member	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	9,300,000	Client	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	81,600,000	Member	Sell
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	119,100,000	Member	Sell
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	81,600,000	Client	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	119,100,000	Client	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	160,200,000	Client	Buy
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	160,200,000	Member	Sell
2024-10-24 10:39:47	2037 On 06/02/2025			Bond Future	1	9,300,000	Member	Sell
2024-10-24 10:39:48	2037 On 06/02/2025			Bond Future	1	33,300,000	Client	Buy
2024-10-24 10:39:48	2037 On 06/02/2025			Bond Future	1	33,300,000	Member	Sell
Total for 2037 Bond Future					16	1,614,000,000		
2024-10-24 16:11:04	2044 On 07/11/2024			Bond Future	1	22,000,000	Member	Sell
2024-10-24 17:31:48	2044 On 07/11/2024			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	13,200,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	3,500,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	13,200,000	Member	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	13,200,000	Member	Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	1,100,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-10-24 17:39:48	2044 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
Total for 2044 Bond Future					22	88,000,000		
2024-10-24 10:42:40	R035 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-10-24 10:42:40	R035 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-10-24 10:42:40	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-10-24 10:42:40	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-10-24 10:52:37	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-10-24 10:52:37	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-10-24 10:52:47	R035 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-10-24 10:52:47	R035 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-10-24 10:54:04	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-10-24 10:54:04	R035 On 06/02/2025			Bond Future	1	1,800,000	Client	Buy
2024-10-24 10:54:21	R035 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
2024-10-24 10:54:21	R035 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-10-24 11:52:40	R035 On 06/02/2025			Bond Future	1	200,000,000	Member	Sell
2024-10-24 12:59:58	R035 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	115,600,000	Member	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	53,600,000	Member	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	14,400,000	Member	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	9,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	115,600,000	Client	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	53,600,000	Member	Sell
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	9,300,000	Client	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	5,500,000	Client	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	53,600,000	Client	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	14,400,000	Client	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	14,400,000	Member	Sell
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	9,300,000	Member	Sell
2024-10-24 13:04:17	R035 On 06/02/2025			Bond Future	1	115,600,000	Member	Sell
2024-10-24 15:52:38	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-10-24 15:52:38	R035 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	8,000,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	5,000,000	Client	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	8,000,000	Member	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	8,000,000	Client	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	30,000,000	Client	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	2,700,000	Client	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-10-24 17:39:24	R035 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
Total for R035 Bond Future					53	1,021,600,000		
2024-10-24 15:12:21	R186 On 06/02/2025			Bond Future	1	9,100,000	Member	Sell
2024-10-24 15:14:42	R186 On 06/02/2025			Bond Future	1	9,100,000	Client	Buy
2024-10-24 16:50:39	R186 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-24 16:50:39	R186 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
2024-10-24 17:13:04	R186 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell
2024-10-24 17:13:04	R186 On 06/02/2025			Bond Future	1	20,000,000	Client	Buy
Total for R186 Bond Future					6	98,200,000		
2024-10-24 15:54:27	R213 On 07/11/2024			Bond Future	1	33,000,000	Member	Sell
2024-10-24 17:31:20	R213 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-10-24 17:38:52	R213 On 07/11/2024			Bond Future	1	19,700,000	Member	Buy
2024-10-24 17:38:52	R213 On 07/11/2024			Bond Future	1	19,700,000	Client	Buy
2024-10-24 17:38:52	R213 On 07/11/2024			Bond Future	1	19,700,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	5,300,000	Client	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	3,300,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	5,300,000	Member	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	3,300,000	Member	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	1,800,000	Client	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	5,300,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-10-24 17:38:53	R213 On 07/11/2024			Bond Future	1	3,300,000	Client	Buy
Total for R213 Bond Future					22	132,000,000		
Grand Total for all Instruments					156	4,353,400,000		