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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-11 14:43:04	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-07-11 14:58:04	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-07-11 15:03:11	2032 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	15,100,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	2,500,000	Client	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	15,100,000	Member	Sell
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	15,100,000	Client	Buy
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-11 15:04:13	2032 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-07-11 15:04:14	2032 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-07-11 15:04:14	2032 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-07-11 15:04:57	2032 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	15,100,000	Member	Buy
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	2,500,000	Client	Buy
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	15,100,000	Client	Buy
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	15,100,000	Member	Sell
2024-07-11 15:07:03	2032 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-07-11 15:07:04	2032 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
Total for 2032 Bond Future					44	200,000,000		
2024-07-11 11:25:36	2037 On 01/08/2024			Bond Future	1	42,000,000	Member	Buy
2024-07-11 11:26:06	2037 On 01/08/2024			Bond Future	1	42,000,000	Member	Sell
2024-07-11 11:39:24	2037 On 01/08/2024			Bond Future	1	64,000,000	Member	Buy
2024-07-11 11:40:03	2037 On 01/08/2024			Bond Future	1	64,000,000	Member	Sell
2024-07-11 13:28:09	2037 On 01/08/2024			Bond Future	1	42,000,000	Client	Sell
2024-07-11 13:28:09	2037 On 01/08/2024			Bond Future	1	42,000,000	Member	Buy
2024-07-11 14:49:41	2037 On 01/08/2024			Bond Future	1	64,000,000	Member	Buy
2024-07-11 14:49:41	2037 On 01/08/2024			Bond Future	1	64,000,000	Client	Sell
2024-07-11 17:15:00	2037 On 07/11/2024			Bond Future	1	53,700,000	Member	Buy
2024-07-11 17:42:28	2037 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	35,000,000	Member	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	11,400,000	Member	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	3,800,000	Member	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	11,400,000	Client	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	3,800,000	Member	Buy
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	11,400,000	Member	Buy
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	35,000,000	Member	Buy
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	3,800,000	Client	Sell
2024-07-11 17:44:00	2037 On 07/11/2024			Bond Future	1	35,000,000	Client	Sell
Total for 2037 Bond Future					27	638,800,000		
2024-07-11 11:25:36	2040 On 07/11/2024			Bond Future	1	33,000,000	Member	Buy
2024-07-11 11:27:04	2040 On 07/11/2024			Bond Future	1	33,000,000	Member	Sell
2024-07-11 13:39:04	2040 On 07/11/2024			Bond Future	1	33,000,000	Member	Buy
2024-07-11 13:39:04	2040 On 07/11/2024			Bond Future	1	33,000,000	Client	Sell
Total for 2040 Bond Future					4	132,000,000		
2024-07-11 09:15:07	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-07-11 12:17:45	2044 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-11 12:43:11	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-07-11 12:43:41	2044 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-07-11 12:43:41	2044 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
2024-07-11 12:55:37	2044 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-07-11 12:56:37	2044 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-11 12:56:37	2044 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2044 Bond Future					8	11,200,000		
2024-07-11 16:59:01	GOVI On 01/08/2024			GOVI	1	40,000	Member	Sell
2024-07-11 16:59:01	GOVI On 01/08/2024			GOVI	1	40,000	Member	Buy
2024-07-11 17:00:47	GOVI On 01/08/2024			GOVI	1	40,000	Member	Buy
2024-07-11 17:00:47	GOVI On 01/08/2024			GOVI	1	40,000	Member	Sell
2024-07-11 17:16:27	GOVI On 01/08/2024			GOVI	1	40,000	Member	Buy
2024-07-11 17:16:27	GOVI On 01/08/2024			GOVI	1	40,000	Client	Sell
Total for GOVI GOVI					6	240,000		
2024-07-11 11:25:36	R035 On 01/08/2024			Bond Future	1	27,000,000	Member	Buy
2024-07-11 11:26:42	R035 On 01/08/2024			Bond Future	1	15,500,000	Member	Sell
2024-07-11 13:32:21	R035 On 01/08/2024			Bond Future	1	11,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-11 13:32:21	R035 On 01/08/2024			Bond Future	1	11,500,000	Client	Sell
2024-07-11 13:32:21	R035 On 01/08/2024			Bond Future	1	11,500,000	Member	Buy
2024-07-11 13:37:59	R035 On 01/08/2024			Bond Future	1	15,500,000	Client	Sell
2024-07-11 13:37:59	R035 On 01/08/2024			Bond Future	1	15,500,000	Member	Buy
2024-07-11 15:44:19	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-07-11 15:56:01	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-07-11 15:56:15	R035 On 01/08/2024			Bond Future	1	20,000,000	Client	Sell
2024-07-11 15:56:15	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-07-11 17:39:12	R035 On 07/11/2024			Bond Future	1	22,400,000	Member	Buy
2024-07-11 17:45:37	R035 On 07/11/2024			Bond Future	1	22,400,000	Client	Sell
Total for R035 Bond Future					13	232,800,000		
2024-07-11 15:44:19	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-07-11 15:44:19	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-07-11 17:44:44	R186 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy
2024-07-11 17:44:44	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
Total for R186 Bond Future					4	8,800,000		
2024-07-11 17:23:03	R209 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-07-11 17:23:03	R209 On 07/11/2024			Bond Future	1	9,100,000	Member	Sell
2024-07-11 17:45:47	R209 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-07-11 17:47:35	R209 On 07/11/2024			Bond Future	1	6,400,000	Member	Buy
2024-07-11 17:48:03	R209 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2024-07-11 17:48:03	R209 On 07/11/2024			Bond Future	1	6,400,000	Client	Buy
2024-07-11 17:48:03	R209 On 07/11/2024			Bond Future	1	6,400,000	Member	Sell
2024-07-11 17:48:03	R209 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-07-11 17:48:03	R209 On 07/11/2024			Bond Future	1	2,700,000	Client	Buy
Total for R209 Bond Future					9	40,600,000		
2024-07-11 11:25:36	R213 On 07/11/2024			Bond Future	1	24,000,000	Member	Buy
2024-07-11 11:26:24	R213 On 07/11/2024			Bond Future	1	24,000,000	Member	Sell
2024-07-11 13:33:16	R213 On 07/11/2024			Bond Future	1	24,000,000	Member	Buy
2024-07-11 13:33:16	R213 On 07/11/2024			Bond Future	1	24,000,000	Client	Sell
2024-07-11 17:23:03	R213 On 07/11/2024			Bond Future	1	10,700,000	Member	Sell
2024-07-11 17:46:55	R213 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-07-11 17:47:21	R213 On 07/11/2024			Bond Future	1	3,200,000	Member	Buy
2024-07-11 17:47:21	R213 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-07-11 17:47:21	R213 On 07/11/2024			Bond Future	1	7,500,000	Member	Sell
2024-07-11 17:47:21	R213 On 07/11/2024			Bond Future	1	3,200,000	Client	Buy
2024-07-11 17:47:21	R213 On 07/11/2024			Bond Future	1	7,500,000	Client	Buy
Total for R213 Bond Future					11	138,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-11 09:06:04	R248 On 07/11/2024			Bond Future	1	6,800,000	Member	Sell
2024-07-11 09:51:59	R248 On 07/11/2024			Bond Future	1	2,800,000	Member	Buy
2024-07-11 09:53:09	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-07-11 09:53:09	R248 On 07/11/2024			Bond Future	1	2,800,000	Client	Buy
2024-07-11 09:53:09	R248 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-07-11 09:53:09	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-07-11 09:53:09	R248 On 07/11/2024			Bond Future	1	2,800,000	Member	Sell
2024-07-11 11:24:21	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-07-11 11:24:21	R248 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-07-11 11:53:29	R248 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-07-11 11:53:29	R248 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-07-11 14:10:11	R248 On 01/08/2024			Bond Future	1	915,000,000	Member	Buy
2024-07-11 14:10:11	R248 On 07/11/2024			Bond Future	1	915,000,000	Member	Sell
2024-07-11 14:10:12	R248 On 01/08/2024			Bond Future	1	900,000,000	Member	Buy
2024-07-11 14:10:12	R248 On 07/11/2024			Bond Future	1	900,000,000	Member	Sell
2024-07-11 15:35:46	R248 On 07/11/2024			Bond Future	1	915,000,000	Member	Buy
2024-07-11 15:36:16	R248 On 01/08/2024			Bond Future	1	915,000,000	Member	Sell
2024-07-11 15:36:41	R248 On 01/08/2024			Bond Future	1	900,000,000	Member	Sell
2024-07-11 15:37:04	R248 On 07/11/2024			Bond Future	1	900,000,000	Member	Buy
2024-07-11 15:37:45	R248 On 07/11/2024			Bond Future	1	915,000,000	Member	Sell
2024-07-11 15:37:45	R248 On 07/11/2024			Bond Future	1	915,000,000	Client	Buy
2024-07-11 15:37:57	R248 On 01/08/2024			Bond Future	1	915,000,000	Client	Sell
2024-07-11 15:37:57	R248 On 01/08/2024			Bond Future	1	915,000,000	Member	Buy
2024-07-11 15:38:11	R248 On 01/08/2024			Bond Future	1	900,000,000	Client	Sell
2024-07-11 15:38:11	R248 On 01/08/2024			Bond Future	1	900,000,000	Member	Buy
2024-07-11 15:38:26	R248 On 07/11/2024			Bond Future	1	900,000,000	Member	Sell
2024-07-11 15:38:26	R248 On 07/11/2024			Bond Future	1	900,000,000	Client	Buy
Total for R248 Bond Future					27	14,549,200,000		
Grand Total for all Instruments					153	15,952,440,000		