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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-24 14:35:58	2030 On 07/11/2024			Bond Future	1	51,700,000	Member	Sell
2024-07-24 14:35:58	2030 On 07/11/2024			Bond Future	1	51,700,000	Member	Buy
2024-07-24 14:42:00	2030 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-07-24 14:42:00	2030 On 07/11/2024			Bond Future	1	51,700,000	Member	Buy
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	5,700,000	Member	Buy
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	6,700,000	Member	Buy
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	5,300,000	Client	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	6,700,000	Client	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	5,700,000	Client	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	6,700,000	Member	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	5,300,000	Member	Sell
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	5,300,000	Member	Buy
2024-07-24 15:25:19	2030 On 07/11/2024			Bond Future	1	30,000,000	Client	Sell
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
2024-07-24 15:25:20	2030 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-07-24 16:09:54	2030 On 01/08/2024			Bond Future	1	12,900,000	Member	Sell
2024-07-24 16:09:54	2030 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-07-24 16:09:54	2030 On 07/11/2024			Bond Future	1	12,900,000	Member	Buy
2024-07-24 16:09:54	2030 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2024-07-24 16:23:10	2030 On 01/08/2024			Bond Future	1	2,100,000	Client	Sell
2024-07-24 16:23:10	2030 On 01/08/2024			Bond Future	1	12,900,000	Member	Buy
2024-07-24 16:23:10	2030 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-07-24 16:23:10	2030 On 01/08/2024			Bond Future	1	12,900,000	Client	Sell
2024-07-24 16:23:10	2030 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
2024-07-24 16:23:53	2030 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-07-24 16:23:53	2030 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-07-24 16:23:53	2030 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-07-24 16:23:53	2030 On 07/11/2024			Bond Future	1	12,900,000	Client	Buy
2024-07-24 16:23:53	2030 On 07/11/2024			Bond Future	1	12,900,000	Member	Sell
Total for 2030 Bond Future					38	430,200,000		
2024-07-24 09:35:03	2032 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-24 09:41:22	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-07-24 09:42:14	2032 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-07-24 09:42:14	2032 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-24 09:42:14	2032 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-07-24 09:42:14	2032 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-07-24 09:42:14	2032 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-07-24 09:42:14	2032 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-07-24 09:42:15	2032 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-07-24 17:33:22	2032 On 07/11/2024			Bond Future	1	25,400,000	Member	Buy
2024-07-24 17:50:09	2032 On 07/11/2024			Bond Future	1	25,400,000	Client	Sell
Total for 2032 Bond Future					24	90,800,000		
2024-07-24 09:37:51	2040 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-24 09:37:51	2040 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-24 10:43:44	2040 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-24 10:43:44	2040 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-07-24 17:33:22	2040 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-07-24 17:42:10	2040 On 07/11/2024			Bond Future	1	900,000	Client	Buy
Total for 2040 Bond Future					6	3,000,000		
2024-07-24 12:10:31	GOVI On 01/08/2024			GOVI	1	100,000	Member	Buy
2024-07-24 12:10:31	GOVI On 07/11/2024			GOVI	1	100,000	Member	Sell
2024-07-24 12:29:40	GOVI On 01/08/2024			GOVI	1	200,000	Member	Buy
2024-07-24 12:29:40	GOVI On 07/11/2024			GOVI	1	200,000	Member	Sell
2024-07-24 12:51:51	GOVI On 01/08/2024			GOVI	1	100,000	Client	Sell
2024-07-24 12:52:23	GOVI On 07/11/2024			GOVI	1	100,000	Client	Buy
2024-07-24 13:04:34	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-07-24 13:05:10	GOVI On 01/08/2024			GOVI	1	10,000	Member	Sell
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	70,000	Client	Buy
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	60,000	Client	Buy
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	70,000	Member	Buy
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	60,000	Member	Buy
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	60,000	Member	Buy
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	10,000	Member	Sell
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	10,000	Client	Buy
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	60,000	Member	Sell
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	70,000	Member	Sell
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	60,000	Member	Sell
2024-07-24 13:06:09	GOVI On 07/11/2024			GOVI	1	60,000	Client	Buy
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	70,000	Member	Buy
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	60,000	Client	Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	10,000	Client	Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	70,000	Client	Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	60,000	Client	Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	60,000	Member	Buy
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	10,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	60,000	Member	Buy
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	60,000	Member	Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	60,000	Member	Sell
2024-07-24 13:06:15	GOVI On 01/08/2024			GOVI	1	70,000	Member	Sell
Total for GOVI GOVI					30	2,000,000		
2024-07-24 17:26:53	R035 On 07/11/2024			Bond Future	1	85,300,000	Member	Buy
2024-07-24 17:36:35	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	9,900,000	Member	Buy
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	41,000,000	Member	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	17,400,000	Member	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	9,900,000	Member	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	7,100,000	Member	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	17,400,000	Client	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	7,100,000	Client	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	17,400,000	Member	Buy
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	9,900,000	Client	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	41,000,000	Client	Sell
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	41,000,000	Member	Buy
2024-07-24 17:37:36	R035 On 07/11/2024			Bond Future	1	7,100,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	2,800,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	2,800,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	2,800,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	1,400,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	800,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-07-24 17:37:37	R035 On 07/11/2024			Bond Future	1	400,000	Client	Sell
Total for R035 Bond Future					64	341,200,000		
2024-07-24 10:26:42	R186 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-07-24 11:41:26	R186 On 07/11/2024			Bond Future	1	100,000,000	Client	Buy
2024-07-24 17:26:53	R186 On 07/11/2024			Bond Future	1	270,700,000	Member	Buy
2024-07-24 17:38:11	R186 On 07/11/2024			Bond Future	1	270,700,000	Client	Sell
Total for R186 Bond Future					4	741,400,000		
2024-07-24 09:56:50	R248 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-07-24 09:56:50	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-24 12:20:19	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-07-24 12:20:19	R248 On 01/08/2024			Bond Future	1	500,000	Client	Buy
Total for R248 Bond Future					4	2,000,000		
Grand Total for all Instruments					170	1,610,600,000		