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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-12 11:56:34	2025 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-08-12 11:56:34	2025 On 07/11/2024			Bond Future	1	500,000	Client	Buy
Total for 2025 Bond Future					2	1,000,000		
2024-08-12 11:08:34	2030 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-08-12 11:18:13	2030 On 07/11/2024			Bond Future	1	3,200,000	Client	Buy
Total for 2030 Bond Future					2	6,400,000		
2024-08-12 10:06:05	2037 On 07/11/2024			Bond Future	1	3,100,000	Client	Buy
2024-08-12 10:06:05	2037 On 07/11/2024			Bond Future	1	3,100,000	Client	Sell
Total for 2037 Bond Future					2	6,200,000		
2024-08-12 10:04:37	2040 On 07/11/2024			Bond Future	1	2,900,000	Client	Sell
2024-08-12 10:04:37	2040 On 07/11/2024			Bond Future	1	2,900,000	Client	Buy
2024-08-12 10:38:53	2040 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-08-12 10:38:53	2040 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-08-12 10:48:43	2040 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-08-12 10:48:43	2040 On 07/11/2024			Bond Future	1	50,000,000	Client	Sell
2024-08-12 12:26:58	2040 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-08-12 12:26:58	2040 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-12 12:28:53	2040 On 07/11/2024			Bond Future	1	50,000,000	Client	Buy
2024-08-12 12:28:53	2040 On 07/11/2024			Bond Future	1	47,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-12 12:34:56	2040 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-08-12 12:53:42	2040 On 07/11/2024			Bond Future	1	47,000,000	Client	Sell
2024-08-12 12:53:42	2040 On 07/11/2024			Bond Future	1	47,000,000	Member	Buy
Total for 2040 Bond Future					13	405,800,000		
2024-08-12 14:57:38	GOVI On 07/11/2024			GOVI	1	100,000	Member	Sell
2024-08-12 14:57:38	GOVI On 07/11/2024			GOVI	1	100,000	Member	Buy
2024-08-12 16:51:42	GOVI On 07/11/2024			GOVI	1	100,000	Member	Sell
2024-08-12 16:51:42	GOVI On 07/11/2024			GOVI	1	100,000	Member	Buy
2024-08-12 16:53:32	GOVI On 07/11/2024			GOVI	1	40,000	Member	Buy
2024-08-12 16:53:32	GOVI On 07/11/2024			GOVI	1	40,000	Member	Sell
2024-08-12 16:54:21	GOVI On 07/11/2024			GOVI	1	100,000	Client	Buy
2024-08-12 16:54:21	GOVI On 07/11/2024			GOVI	1	100,000	Member	Sell
2024-08-12 17:12:37	GOVI On 07/11/2024			GOVI	1	40,000	Member	Buy
2024-08-12 17:12:37	GOVI On 07/11/2024			GOVI	1	40,000	Member	Sell
2024-08-12 17:13:44	GOVI On 07/11/2024			GOVI	1	40,000	Member	Sell
2024-08-12 17:13:44	GOVI On 07/11/2024			GOVI	1	40,000	Client	Buy
Total for GOVI GOVI					12	840,000		
2024-08-12 17:20:17	R035 On 07/11/2024			Bond Future	1	103,500,000	Member	Buy
2024-08-12 17:22:56	R035 On 07/11/2024			Bond Future	1	88,700,000	Member	Sell
2024-08-12 17:25:43	R035 On 07/11/2024			Bond Future	1	10,500,000	Member	Sell
2024-08-12 17:25:43	R035 On 07/11/2024			Bond Future	1	4,300,000	Member	Sell
2024-08-12 17:25:43	R035 On 07/11/2024			Bond Future	1	10,500,000	Client	Sell
2024-08-12 17:25:43	R035 On 07/11/2024			Bond Future	1	4,300,000	Client	Sell
2024-08-12 17:25:43	R035 On 07/11/2024			Bond Future	1	10,500,000	Member	Buy
2024-08-12 17:25:43	R035 On 07/11/2024			Bond Future	1	4,300,000	Member	Buy
2024-08-12 17:25:44	R035 On 07/11/2024			Bond Future	1	88,700,000	Member	Buy
2024-08-12 17:25:44	R035 On 07/11/2024			Bond Future	1	88,700,000	Client	Sell
Total for R035 Bond Future					10	414,000,000		
2024-08-12 16:03:53	R186 On 07/11/2024			Bond Future	1	146,100,000	Member	Buy
2024-08-12 16:11:19	R186 On 07/11/2024			Bond Future	1	146,100,000	Client	Sell
Total for R186 Bond Future					2	292,200,000		
Grand Total for all Instruments					43	1,126,440,000		