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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-20 11:03:31	2030 On 07/11/2024			Bond Future	1	23,500,000	Member	Sell
2024-08-20 12:28:25	2030 On 07/11/2024			Bond Future	1	23,500,000	Client	Buy
Total for 2030 Bond Future					2	47,000,000		
2024-08-20 10:27:59	2032 On 07/11/2024			Bond Future	1	21,000,000	Member	Buy
2024-08-20 11:03:31	2032 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-08-20 12:12:18	2032 On 07/11/2024			Bond Future	1	18,200,000	Member	Sell
2024-08-20 12:14:43	2032 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-20 12:14:43	2032 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-20 12:14:43	2032 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-08-20 12:14:44	2032 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-08-20 12:14:44	2032 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-08-20 12:14:44	2032 On 07/11/2024			Bond Future	1	18,200,000	Member	Buy
2024-08-20 12:14:44	2032 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-20 12:14:44	2032 On 07/11/2024			Bond Future	1	18,200,000	Client	Sell
2024-08-20 12:29:33	2032 On 07/11/2024			Bond Future	1	2,700,000	Client	Buy
2024-08-20 12:59:32	2032 On 07/11/2024			Bond Future	1	167,400,000	Member	Buy
2024-08-20 13:56:48	2032 On 07/11/2024			Bond Future	1	145,400,000	Member	Sell
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	17,400,000	Member	Sell
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	145,400,000	Member	Buy
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	17,400,000	Member	Buy
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	145,400,000	Client	Sell
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	17,400,000	Client	Sell
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-08-20 14:00:31	2032 On 07/11/2024			Bond Future	1	4,600,000	Client	Sell
2024-08-20 14:07:08	2032 On 07/11/2024			Bond Future	1	167,400,000	Member	Sell
2024-08-20 14:18:01	2032 On 07/11/2024			Bond Future	1	126,300,000	Member	Buy
2024-08-20 14:37:27	2032 On 07/11/2024			Bond Future	1	145,400,000	Member	Buy
2024-08-20 14:39:24	2032 On 07/11/2024			Bond Future	1	109,700,000	Member	Sell
2024-08-20 14:41:39	2032 On 07/11/2024			Bond Future	1	13,200,000	Member	Sell
2024-08-20 14:41:39	2032 On 07/11/2024			Bond Future	1	13,200,000	Client	Sell
2024-08-20 14:41:39	2032 On 07/11/2024			Bond Future	1	13,200,000	Member	Buy
2024-08-20 14:41:40	2032 On 07/11/2024			Bond Future	1	3,400,000	Client	Sell
2024-08-20 14:41:40	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-08-20 14:41:40	2032 On 07/11/2024			Bond Future	1	109,700,000	Member	Buy
2024-08-20 14:41:40	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-08-20 14:41:40	2032 On 07/11/2024			Bond Future	1	109,700,000	Client	Sell
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	145,400,000	Client	Buy
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	17,400,000	Member	Sell
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	17,400,000	Member	Buy
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	145,400,000	Member	Sell
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	17,400,000	Client	Buy
2024-08-20 14:43:44	2032 On 07/11/2024			Bond Future	1	4,600,000	Client	Buy
2024-08-20 15:12:51	2032 On 07/11/2024			Bond Future	1	167,400,000	Member	Buy
2024-08-20 15:38:55	2032 On 07/11/2024			Bond Future	1	145,400,000	Member	Sell
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	17,400,000	Member	Sell
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	145,400,000	Member	Buy
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	17,400,000	Client	Sell
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	4,600,000	Client	Sell
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	17,400,000	Member	Buy
2024-08-20 15:39:56	2032 On 07/11/2024			Bond Future	1	145,400,000	Client	Sell
Total for 2032 Bond Future					52	2,603,400,000		
2024-08-20 17:04:05	2037 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-08-20 17:04:05	2037 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-20 17:04:05	2037 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-08-20 17:04:05	2037 On 07/11/2024			Bond Future	1	100,000	Client	Sell
Total for 2037 Bond Future					4	2,600,000		
2024-08-20 12:39:03	2040 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-08-20 12:39:03	2040 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-08-20 12:51:55	2040 On 07/11/2024			Bond Future	1	4,000,000	Client	Sell
2024-08-20 12:51:55	2040 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-08-20 14:14:33	2040 On 07/11/2024			Bond Future	1	367,800,000	Member	Sell
2024-08-20 14:52:35	2040 On 07/11/2024			Bond Future	1	367,800,000	Client	Buy
Total for 2040 Bond Future					6	751,600,000		
2024-08-20 09:16:03	2044 On 07/11/2024			Bond Future	1	12,700,000	Member	Buy
2024-08-20 09:16:03	2044 On 07/11/2024			Bond Future	1	12,700,000	Member	Sell
2024-08-20 09:22:25	2044 On 07/11/2024			Bond Future	1	11,400,000	Member	Buy
2024-08-20 09:22:25	2044 On 07/11/2024			Bond Future	1	12,700,000	Member	Sell
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	11,400,000	Client	Buy
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	11,400,000	Member	Sell
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	800,000	Client	Buy
2024-08-20 09:24:27	2044 On 07/11/2024			Bond Future	1	500,000	Client	Buy
Total for 2044 Bond Future					12	76,200,000		
2024-08-20 17:02:37	GOVI On 07/11/2024			GOVI	1	50,000	Member	Buy
2024-08-20 17:02:37	GOVI On 07/11/2024			GOVI	1	50,000	Member	Sell
2024-08-20 17:17:16	GOVI On 07/11/2024			GOVI	1	50,000	Member	Buy
2024-08-20 17:17:16	GOVI On 07/11/2024			GOVI	1	50,000	Member	Sell
2024-08-20 17:22:53	GOVI On 07/11/2024			GOVI	1	50,000	Client	Buy
2024-08-20 17:22:53	GOVI On 07/11/2024			GOVI	1	50,000	Member	Sell
Total for GOVI GOVI					6	300,000		
2024-08-20 12:39:03	R035 On 07/11/2024			Bond Future	1	3,800,000	Member	Sell
2024-08-20 12:39:03	R035 On 07/11/2024			Bond Future	1	3,800,000	Member	Buy
2024-08-20 12:51:28	R035 On 07/11/2024			Bond Future	1	3,800,000	Member	Buy
2024-08-20 12:51:28	R035 On 07/11/2024			Bond Future	1	3,800,000	Client	Sell
2024-08-20 14:14:33	R035 On 07/11/2024			Bond Future	1	125,600,000	Member	Sell
2024-08-20 14:53:54	R035 On 07/11/2024			Bond Future	1	125,600,000	Client	Buy
Total for R035 Bond Future					6	266,400,000		
2024-08-20 11:03:31	R209 On 07/11/2024			Bond Future	1	136,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-20 12:31:47	R209 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	13,500,000	Member	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	13,500,000	Client	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	108,100,000	Member	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	6,100,000	Member	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	13,500,000	Member	Sell
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	6,100,000	Client	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	108,100,000	Member	Sell
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	2,500,000	Client	Buy
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	6,100,000	Member	Sell
2024-08-20 12:32:30	R209 On 07/11/2024			Bond Future	1	108,100,000	Client	Buy
Total for R209 Bond Future					16	544,800,000		
Grand Total for all Instruments					104	4,292,300,000		