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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-22 17:33:37	2030 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-22 17:50:48	2030 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
Total for 2030 Bond Future					2	2,600,000		
2024-08-22 17:33:37	2037 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-08-22 17:52:45	2037 On 07/11/2024			Bond Future	1	4,700,000	Client	Sell
Total for 2037 Bond Future					2	9,400,000		
2024-08-22 17:33:37	2040 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-22 17:51:40	2040 On 07/11/2024			Bond Future	1	400,000	Client	Sell
Total for 2040 Bond Future					2	800,000		
2024-08-22 11:32:41	2044 On 08/05/2025	10.92	Call	Bond Future	1	249,000,000	Member	Sell
2024-08-22 11:32:41	2044 On 08/05/2025	11.65	Put	Bond Future	1	249,000,000	Member	Buy
2024-08-22 11:32:41	2044 On 08/05/2025	12.40	Put	Bond Future	1	249,000,000	Member	Sell
2024-08-22 11:32:41	2044 On 08/05/2025	10.92	Call	Bond Future	1	249,000,000	Member	Buy
2024-08-22 11:32:41	2044 On 08/05/2025	11.65	Put	Bond Future	1	249,000,000	Member	Sell
2024-08-22 11:32:41	2044 On 08/05/2025	12.40	Put	Bond Future	1	249,000,000	Member	Buy
2024-08-22 11:45:47	2044 On 08/05/2025	10.92	Call	Bond Future	1	14,000,000	Member	Sell
2024-08-22 11:45:47	2044 On 08/05/2025	10.92	Call	Bond Future	1	249,000,000	Member	Buy
2024-08-22 11:46:45	2044 On 08/05/2025	11.65	Put	Bond Future	1	249,000,000	Member	Sell
2024-08-22 11:46:45	2044 On 08/05/2025	11.65	Put	Bond Future	1	14,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-22 11:47:11	2044 On 08/05/2025	12.40	Put	Bond Future	1	14,000,000	Member	Sell
2024-08-22 11:47:11	2044 On 08/05/2025	12.40	Put	Bond Future	1	249,000,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,900,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	6,500,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	18,600,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,100,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	4,300,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	23,100,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	33,300,000	Member	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	6,500,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	6,500,000	Client	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	18,600,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	18,600,000	Client	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,100,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,100,000	Client	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	4,300,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	4,300,000	Client	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	23,100,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	23,100,000	Client	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	33,300,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	33,300,000	Client	Sell
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,900,000	Member	Buy
2024-08-22 13:47:32	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,900,000	Client	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	14,300,000	Member	Buy
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	14,300,000	Client	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	60,000,000	Member	Buy
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	60,000,000	Client	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	26,500,000	Member	Buy
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	26,500,000	Client	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	23,400,000	Member	Buy
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	23,400,000	Client	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	14,000,000	Member	Buy
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	14,000,000	Client	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	14,300,000	Member	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	60,000,000	Member	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	26,500,000	Member	Sell
2024-08-22 13:47:33	2044 On 08/05/2025	12.40	Put	Bond Future	1	23,400,000	Member	Sell
2024-08-22 13:55:17	2044 On 08/05/2025	11.65	Put	Bond Future	1	6,500,000	Member	Buy
2024-08-22 13:55:17	2044 On 08/05/2025	11.65	Put	Bond Future	1	18,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-22 13:55:17	2044 On 08/05/2025	11.65	Put	Bond Future	1	6,500,000	Member	Sell
2024-08-22 13:55:17	2044 On 08/05/2025	11.65	Put	Bond Future	1	6,500,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	18,600,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	18,600,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,100,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,100,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	4,300,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	4,300,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	23,100,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	23,100,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	33,300,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	33,300,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,900,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,900,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	14,300,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	14,300,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	60,000,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	60,000,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	26,500,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	26,500,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	23,400,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	23,400,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	14,000,000	Member	Sell
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	14,000,000	Client	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,100,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	4,300,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	23,100,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	33,300,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,900,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	14,300,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	60,000,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	26,500,000	Member	Buy
2024-08-22 13:55:18	2044 On 08/05/2025	11.65	Put	Bond Future	1	23,400,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	14,300,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,900,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	6,500,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	6,500,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	18,600,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	18,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,100,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,100,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	4,300,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	4,300,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	23,100,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	23,100,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	33,300,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	33,300,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,900,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,900,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	14,300,000	Member	Buy
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	14,300,000	Client	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	6,500,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	18,600,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,100,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	23,100,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	33,300,000	Member	Sell
2024-08-22 14:01:05	2044 On 08/05/2025	10.92	Call	Bond Future	1	4,300,000	Member	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	60,000,000	Member	Buy
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	60,000,000	Client	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	26,500,000	Member	Buy
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	26,500,000	Client	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	23,400,000	Member	Buy
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	23,400,000	Client	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	14,000,000	Member	Buy
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	14,000,000	Client	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	60,000,000	Member	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	26,500,000	Member	Sell
2024-08-22 14:01:06	2044 On 08/05/2025	10.92	Call	Bond Future	1	23,400,000	Member	Sell
Total for 2044 Bond Future					117	4,482,000,000		
2024-08-22 16:51:55	GOVI On 07/11/2024			GOVI	1	100,000	Member	Sell
2024-08-22 16:51:55	GOVI On 07/11/2024			GOVI	1	100,000	Member	Buy
2024-08-22 17:27:22	GOVI On 07/11/2024			GOVI	1	100,000	Member	Sell
2024-08-22 17:27:22	GOVI On 07/11/2024			GOVI	1	100,000	Member	Buy
2024-08-22 17:33:06	GOVI On 07/11/2024			GOVI	1	100,000	Member	Buy
2024-08-22 17:33:06	GOVI On 07/11/2024			GOVI	1	100,000	Client	Sell
Total for GOVI GOVI					6	600,000		
2024-08-22 17:33:37	R035 On 07/11/2024			Bond Future	1	300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-22 17:33:37	R035 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-22 17:58:00	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-22 17:58:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-08-22 17:58:00	R035 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-08-22 17:58:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-08-22 17:58:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
Total for R035 Bond Future					7	5,200,000		
2024-08-22 17:44:35	R186 On 07/11/2024			Bond Future	1	10,200,000	Member	Buy
2024-08-22 17:57:00	R186 On 07/11/2024			Bond Future	1	8,500,000	Member	Sell
2024-08-22 17:57:26	R186 On 07/11/2024			Bond Future	1	1,700,000	Client	Sell
2024-08-22 17:57:26	R186 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-08-22 17:57:26	R186 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-08-22 17:57:27	R186 On 07/11/2024			Bond Future	1	8,500,000	Member	Buy
2024-08-22 17:57:27	R186 On 07/11/2024			Bond Future	1	8,500,000	Client	Sell
Total for R186 Bond Future					7	40,800,000		
2024-08-22 17:33:37	R213 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-22 17:50:06	R213 On 07/11/2024			Bond Future	1	600,000	Client	Sell
Total for R213 Bond Future					2	1,200,000		
2024-08-22 17:33:37	R214 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-08-22 17:48:59	R214 On 07/11/2024			Bond Future	1	500,000	Client	Sell
Total for R214 Bond Future					2	1,000,000		
Grand Total for all Instruments					147	4,543,600,000		