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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-29 11:27:11	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-08-29 14:21:40	2030 On 07/11/2024			Bond Future	1	100,000,000	Client	Buy
2024-08-29 15:37:39	2030 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-08-29 16:01:29	2030 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-29 16:11:24	2030 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-08-29 16:11:24	2030 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-08-29 16:11:24	2030 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-08-29 16:11:25	2030 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-08-29 16:11:25	2030 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-29 16:38:26	2030 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-29 16:38:26	2030 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-08-29 16:38:52	2030 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-08-29 16:38:52	2030 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-08-29 16:39:20	2030 On 07/11/2024			Bond Future	1	1,400,000	Client	Sell
2024-08-29 16:39:20	2030 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy
Total for 2030 Bond Future					15	208,600,000		
2024-08-29 11:27:11	2032 On 07/11/2024			Bond Future	1	19,200,000	Member	Sell
2024-08-29 14:10:47	2032 On 07/11/2024			Bond Future	1	19,200,000	Client	Buy
2024-08-29 16:18:49	2032 On 07/11/2024			Bond Future	1	800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-29 16:23:22	2032 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-08-29 16:23:22	2032 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-08-29 16:29:38	2032 On 07/11/2024			Bond Future	1	800,000	Client	Buy
Total for 2032 Bond Future					6	40,600,000		
2024-08-29 08:44:03	2037 On 07/11/2024			Bond Future	1	60,000,000	Member	Sell
2024-08-29 10:07:35	2037 On 07/11/2024			Bond Future	1	60,000,000	Client	Buy
2024-08-29 11:27:11	2037 On 07/11/2024			Bond Future	1	100,600,000	Member	Sell
2024-08-29 14:11:32	2037 On 07/11/2024			Bond Future	1	100,600,000	Client	Buy
2024-08-29 15:12:48	2037 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-29 15:26:43	2037 On 07/11/2024			Bond Future	1	400,000	Client	Sell
Total for 2037 Bond Future					6	322,000,000		
2024-08-29 16:44:55	GOVI On 07/11/2024			GOVI	1	30,000	Member	Sell
2024-08-29 16:44:55	GOVI On 07/11/2024			GOVI	1	30,000	Member	Buy
2024-08-29 17:06:26	GOVI On 07/11/2024			GOVI	1	30,000	Member	Sell
2024-08-29 17:06:26	GOVI On 07/11/2024			GOVI	1	30,000	Member	Buy
2024-08-29 17:14:47	GOVI On 07/11/2024			GOVI	1	30,000	Client	Sell
2024-08-29 17:14:47	GOVI On 07/11/2024			GOVI	1	30,000	Member	Buy
Total for GOVI GOVI					6	180,000		
2024-08-29 15:12:48	R035 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-29 15:29:34	R035 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
Total for R035 Bond Future					2	3,600,000		
2024-08-29 15:37:39	R186 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-29 16:01:57	R186 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-08-29 16:46:36	R186 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-29 16:46:36	R186 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-08-29 16:46:56	R186 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-08-29 16:46:56	R186 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-08-29 16:47:13	R186 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-08-29 16:47:13	R186 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2024-08-29 16:47:30	R186 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-08-29 16:47:30	R186 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-08-29 17:20:40	R186 On 07/11/2024			Bond Future	1	6,400,000	Member	Buy
2024-08-29 17:41:57	R186 On 07/11/2024			Bond Future	1	6,400,000	Client	Sell
Total for R186 Bond Future					12	20,600,000		
2024-08-29 10:43:18	R248 On 06/02/2025	11.00	Call	Bond Future	1	66,000,000	Member	Sell
2024-08-29 10:43:18	R248 On 06/02/2025	10.30	Call	Bond Future	1	66,000,000	Member	Buy
2024-08-29 10:43:18	R248 On 06/02/2025	11.70	Put	Bond Future	1	66,000,000	Member	Buy
2024-08-29 15:12:48	R248 On 07/11/2024			Bond Future	1	400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-29 15:26:13	R248 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-08-29 15:47:21	R248 On 06/02/2025	11.00	Call	Bond Future	1	200,000	Member	Buy
2024-08-29 15:47:33	R248 On 06/02/2025	10.30	Call	Bond Future	1	200,000	Member	Sell
2024-08-29 15:52:01	R248 On 06/02/2025	11.70	Put	Bond Future	1	200,000	Member	Sell
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	7,800,000	Member	Sell
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	37,000,000	Member	Sell
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	8,000,000	Member	Sell
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	37,000,000	Member	Buy
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	37,000,000	Client	Sell
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	8,000,000	Member	Buy
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	8,000,000	Client	Sell
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	7,800,000	Member	Buy
2024-08-29 15:54:16	R248 On 06/02/2025	10.30	Call	Bond Future	1	7,800,000	Client	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	6,500,000	Member	Buy
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	6,500,000	Client	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	3,600,000	Member	Buy
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	3,600,000	Client	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	2,900,000	Member	Buy
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	2,900,000	Client	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	200,000	Member	Buy
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	200,000	Client	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	6,500,000	Member	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	3,600,000	Member	Sell
2024-08-29 15:54:17	R248 On 06/02/2025	10.30	Call	Bond Future	1	2,900,000	Member	Sell
2024-08-29 15:54:25	R248 On 06/02/2025	11.00	Call	Bond Future	1	37,000,000	Member	Buy
2024-08-29 15:54:25	R248 On 06/02/2025	11.00	Call	Bond Future	1	8,000,000	Member	Buy
2024-08-29 15:54:25	R248 On 06/02/2025	11.00	Call	Bond Future	1	37,000,000	Member	Sell
2024-08-29 15:54:25	R248 On 06/02/2025	11.00	Call	Bond Future	1	37,000,000	Client	Buy
2024-08-29 15:54:25	R248 On 06/02/2025	11.00	Call	Bond Future	1	8,000,000	Member	Sell
2024-08-29 15:54:25	R248 On 06/02/2025	11.00	Call	Bond Future	1	8,000,000	Client	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	7,800,000	Member	Sell
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	7,800,000	Client	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	6,500,000	Member	Sell
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	6,500,000	Client	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	3,600,000	Member	Sell
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	3,600,000	Client	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	2,900,000	Member	Sell
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	2,900,000	Client	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	200,000	Client	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	7,800,000	Member	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	6,500,000	Member	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	3,600,000	Member	Buy
2024-08-29 15:54:26	R248 On 06/02/2025	11.00	Call	Bond Future	1	2,900,000	Member	Buy
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	7,800,000	Member	Sell
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	37,000,000	Member	Sell
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	8,000,000	Member	Sell
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	37,000,000	Member	Buy
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	37,000,000	Client	Sell
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	8,000,000	Member	Buy
2024-08-29 15:54:37	R248 On 06/02/2025	11.70	Put	Bond Future	1	8,000,000	Client	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	7,800,000	Member	Buy
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	7,800,000	Client	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	6,500,000	Member	Buy
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	6,500,000	Client	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	3,600,000	Member	Buy
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	3,600,000	Client	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	2,900,000	Member	Buy
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	2,900,000	Client	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	200,000	Member	Buy
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	200,000	Client	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	6,500,000	Member	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	3,600,000	Member	Sell
2024-08-29 15:54:38	R248 On 06/02/2025	11.70	Put	Bond Future	1	2,900,000	Member	Sell
Total for R248 Bond Future					68	792,800,000		
Grand Total for all Instruments					115	1,388,380,000		