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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-02 16:00:47	2030 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-02 16:01:50	2030 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-09-02 16:16:08	2030 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-02 16:16:08	2030 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
Total for 2030 Bond Future					4	24,000,000		
2024-09-02 17:27:00	2032 On 07/11/2024			Bond Future	1	340,100,000	Member	Sell
2024-09-02 17:42:00	2032 On 07/11/2024			Bond Future	1	340,100,000	Client	Buy
Total for 2032 Bond Future					2	680,200,000		
2024-09-02 15:50:56	2037 On 07/11/2024			Bond Future	1	58,700,000	Member	Sell
2024-09-02 15:50:56	2037 On 07/11/2024			Bond Future	1	31,200,000	Member	Sell
2024-09-02 15:58:37	2037 On 07/11/2024			Bond Future	1	31,200,000	Client	Buy
2024-09-02 16:00:53	2037 On 07/11/2024			Bond Future	1	12,000,000	Member	Buy
2024-09-02 16:01:43	2037 On 07/11/2024			Bond Future	1	46,700,000	Member	Buy
2024-09-02 16:01:43	2037 On 07/11/2024			Bond Future	1	12,000,000	Member	Sell
2024-09-02 16:01:43	2037 On 07/11/2024			Bond Future	1	46,700,000	Member	Sell
2024-09-02 16:01:43	2037 On 07/11/2024			Bond Future	1	46,700,000	Client	Buy
2024-09-02 16:01:43	2037 On 07/11/2024			Bond Future	1	12,000,000	Client	Buy
Total for 2037 Bond Future					9	297,200,000		
2024-09-02 13:03:36	2044 On 07/11/2024			Bond Future	1	400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-02 13:03:36	2044 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-02 13:14:02	2044 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-02 13:14:02	2044 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-09-02 15:50:56	2044 On 07/11/2024			Bond Future	1	16,600,000	Member	Sell
2024-09-02 16:00:47	2044 On 07/11/2024			Bond Future	1	10,700,000	Member	Buy
2024-09-02 16:02:29	2044 On 07/11/2024			Bond Future	1	10,700,000	Member	Sell
2024-09-02 16:06:11	2044 On 07/11/2024			Bond Future	1	16,600,000	Client	Buy
2024-09-02 16:17:13	2044 On 07/11/2024			Bond Future	1	10,700,000	Client	Sell
2024-09-02 16:17:13	2044 On 07/11/2024			Bond Future	1	10,700,000	Member	Buy
2024-09-02 17:27:00	2044 On 07/11/2024			Bond Future	1	268,800,000	Member	Sell
2024-09-02 17:40:13	2044 On 07/11/2024			Bond Future	1	15,500,000	Member	Buy
2024-09-02 17:40:56	2044 On 07/11/2024			Bond Future	1	253,300,000	Member	Buy
2024-09-02 17:40:56	2044 On 07/11/2024			Bond Future	1	15,500,000	Client	Buy
2024-09-02 17:40:56	2044 On 07/11/2024			Bond Future	1	253,300,000	Member	Sell
2024-09-02 17:40:56	2044 On 07/11/2024			Bond Future	1	15,500,000	Member	Sell
2024-09-02 17:40:56	2044 On 07/11/2024			Bond Future	1	253,300,000	Client	Buy
Total for 2044 Bond Future					17	1,152,800,000		
2024-09-02 09:35:31	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-09-02 09:36:10	GOVI On 07/11/2024			GOVI	1	10,000	Member	Sell
2024-09-02 11:21:09	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-09-02 11:21:09	GOVI On 07/11/2024			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					4	40,000		
2024-09-02 16:21:17	IGOV On 07/11/2024			Index Future	1	80,000	Client	Buy
2024-09-02 16:21:17	IGOV On 07/11/2024			Index Future	1	80,000	Client	Sell
Total for IGOV Index Future					2	160,000		
2024-09-02 11:58:06	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-09-02 12:04:13	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-09-02 12:05:23	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-09-02 15:50:56	R035 On 07/11/2024			Bond Future	1	8,800,000	Member	Sell
2024-09-02 16:03:24	R035 On 07/11/2024			Bond Future	1	8,800,000	Client	Buy
2024-09-02 17:27:00	R035 On 07/11/2024			Bond Future	1	15,600,000	Member	Sell
2024-09-02 17:39:12	R035 On 07/11/2024			Bond Future	1	15,600,000	Client	Buy
Total for R035 Bond Future					26	88,800,000		
2024-09-02 10:07:23	R186 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-02 10:09:46	R186 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-02 10:09:46	R186 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-02 10:10:55	R186 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-09-02 10:11:41	R186 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-09-02 10:22:41	R186 On 07/11/2024			Bond Future	1	5,100,000	Client	Sell
2024-09-02 10:22:41	R186 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-09-02 10:22:57	R186 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-09-02 10:22:57	R186 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-09-02 10:39:09	R186 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-02 10:39:09	R186 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-09-02 12:04:37	R186 On 07/11/2024			Bond Future	1	6,900,000	Member	Sell
2024-09-02 12:04:37	R186 On 07/11/2024			Bond Future	1	6,900,000	Member	Buy
2024-09-02 12:04:37	R186 On 07/11/2024			Bond Future	1	49,900,000	Member	Buy
2024-09-02 12:04:54	R186 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-09-02 12:05:02	R186 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-09-02 12:05:20	R186 On 07/11/2024			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-02 12:37:59	R186 On 07/11/2024			Bond Future	1	49,800,000	Member	Sell
2024-09-02 12:37:59	R186 On 07/11/2024			Bond Future	1	49,800,000	Member	Buy
2024-09-02 12:37:59	R186 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-02 12:37:59	R186 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-02 12:37:59	R186 On 07/11/2024			Bond Future	1	49,800,000	Client	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	1,400,000	Client	Sell
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-09-02 12:57:33	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-09-02 12:58:25	R186 On 07/11/2024			Bond Future	1	3,500,000	Client	Buy
2024-09-02 17:27:00	R186 On 07/11/2024			Bond Future	1	17,000,000	Member	Sell
2024-09-02 17:36:10	R186 On 07/11/2024			Bond Future	1	8,000,000	Member	Buy
2024-09-02 17:45:37	R186 On 07/11/2024			Bond Future	1	9,000,000	Member	Buy
2024-09-02 17:45:37	R186 On 07/11/2024			Bond Future	1	8,000,000	Client	Buy
2024-09-02 17:45:37	R186 On 07/11/2024			Bond Future	1	9,000,000	Member	Sell
2024-09-02 17:45:37	R186 On 07/11/2024			Bond Future	1	9,000,000	Client	Buy
2024-09-02 17:45:37	R186 On 07/11/2024			Bond Future	1	8,000,000	Member	Sell
Total for R186 Bond Future					54	374,200,000		
2024-09-02 16:00:47	R213 On 07/11/2024			Bond Future	1	9,600,000	Member	Buy
2024-09-02 16:02:55	R213 On 07/11/2024			Bond Future	1	9,600,000	Member	Sell
2024-09-02 16:18:26	R213 On 07/11/2024			Bond Future	1	9,600,000	Member	Buy
2024-09-02 16:18:26	R213 On 07/11/2024			Bond Future	1	9,600,000	Client	Sell
Total for R213 Bond Future					4	38,400,000		
Grand Total for all Instruments					122	2,655,800,000		