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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-06 14:52:08	2030 On 07/11/2024			Bond Future	1	75,000,000	Member	Sell
2024-09-06 15:36:04	2030 On 07/11/2024			Bond Future	1	75,000,000	Member	Buy
2024-09-06 15:36:35	2030 On 07/11/2024			Bond Future	1	75,000,000	Member	Sell
2024-09-06 15:36:35	2030 On 07/11/2024			Bond Future	1	75,000,000	Client	Buy
Total for 2030 Bond Future					4	300,000,000		
2024-09-06 12:22:50	2032 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-09-06 12:22:50	2032 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-09-06 12:25:26	2032 On 07/11/2024			Bond Future	1	7,000,000	Member	Sell
2024-09-06 12:25:26	2032 On 07/11/2024			Bond Future	1	7,000,000	Member	Buy
2024-09-06 12:33:52	2032 On 07/11/2024			Bond Future	1	7,000,000	Client	Sell
2024-09-06 12:33:52	2032 On 07/11/2024			Bond Future	1	7,000,000	Member	Buy
2024-09-06 12:48:33	2032 On 07/11/2024			Bond Future	1	2,300,000	Client	Sell
2024-09-06 12:48:33	2032 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
Total for 2032 Bond Future					8	37,200,000		
2024-09-06 13:38:43	2037 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-09-06 16:17:51	2037 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	14,900,000	Client	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	14,900,000	Member	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	700,000	Client	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	14,900,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-06 16:24:02	2037 On 07/11/2024			Bond Future	1	4,000,000	Client	Sell
Total for 2037 Bond Future					22	100,000,000		
2024-09-06 10:22:35	2044 On 07/11/2024			Bond Future	1	40,000,000	Member	Sell
2024-09-06 10:22:35	2044 On 07/11/2024			Bond Future	1	252,900,000	Member	Buy
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	3,800,000	Member	Buy
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	3,800,000	Member	Sell
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	4,200,000	Client	Sell
2024-09-06 10:46:47	2044 On 07/11/2024			Bond Future	1	3,800,000	Client	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	32,000,000	Client	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	11,500,000	Member	Buy
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	11,500,000	Client	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	15,600,000	Member	Buy
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	15,700,000	Client	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	11,900,000	Member	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	32,000,000	Member	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	15,600,000	Member	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	6,800,000	Member	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	11,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	15,700,000	Member	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	11,500,000	Member	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	15,700,000	Member	Buy
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	15,600,000	Client	Sell
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	6,800,000	Member	Buy
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	32,000,000	Member	Buy
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	11,900,000	Member	Buy
2024-09-06 10:46:48	2044 On 07/11/2024			Bond Future	1	6,800,000	Client	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	102,300,000	Client	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	4,400,000	Member	Buy
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	4,400,000	Client	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	102,300,000	Member	Buy
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	102,300,000	Member	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	40,000,000	Client	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	4,200,000	Client	Sell
2024-09-06 10:46:49	2044 On 07/11/2024			Bond Future	1	40,000,000	Member	Buy
2024-09-06 14:36:34	2044 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-09-06 14:36:34	2044 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-09-06 15:44:55	2044 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-09-06 15:44:55	2044 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-09-06 15:46:59	2044 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-09-06 15:46:59	2044 On 07/11/2024			Bond Future	1	10,800,000	Member	Buy
2024-09-06 16:26:02	2044 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-06 16:26:02	2044 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
2024-09-06 16:26:02	2044 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-09-06 16:26:02	2044 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-09-06 16:26:02	2044 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
Total for 2044 Bond Future					51	1,057,600,000		
2024-09-06 16:32:49	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-09-06 16:32:49	GOVI On 07/11/2024			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					2	20,000		
2024-09-06 13:43:40	IGOV On 07/11/2024			Index Future	1	160,000	Member	Sell
2024-09-06 13:45:00	IGOV On 07/11/2024			Index Future	1	20,000	Member	Buy
2024-09-06 13:49:58	IGOV On 07/11/2024			Index Future	1	140,000	Member	Buy
2024-09-06 13:49:58	IGOV On 07/11/2024			Index Future	1	140,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-06 13:49:58	IGOV On 07/11/2024			Index Future	1	140,000	Client	Buy
Total for IGOV Index Future					5	600,000		
2024-09-06 13:38:43	R035 On 07/11/2024			Bond Future	1	26,000,000	Member	Sell
2024-09-06 14:36:34	R035 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-09-06 14:36:34	R035 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-09-06 15:27:41	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-09-06 15:45:17	R035 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-09-06 15:45:17	R035 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-09-06 16:13:40	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-09-06 16:15:28	R035 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	1,600,000	Client	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-06 16:15:29	R035 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-09-06 16:17:09	R035 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	15,400,000	Member	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-06 16:21:57	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
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	15,400,000	Client	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	15,400,000	Member	Sell
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	2,600,000	Client	Buy
2024-09-06 16:21:57	R035 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-09-06 16:21:58	R035 On 07/11/2024			Bond Future	1	4,200,000	Client	Buy
2024-09-06 16:21:58	R035 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-09-06 16:21:58	R035 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-09-06 16:21:58	R035 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
Total for R035 Bond Future					48	146,400,000		
2024-09-06 16:56:50	R209 On 07/11/2024			Bond Future	1	14,000,000	Member	Sell
2024-09-06 17:04:51	R209 On 07/11/2024			Bond Future	1	14,000,000	Client	Buy
Total for R209 Bond Future					2	28,000,000		
Grand Total for all Instruments					142	1,669,820,000		