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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-09 08:47:45	2025 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-09 08:49:41	2025 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-09 09:07:13	2025 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-09 09:07:13	2025 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
Total for 2025 Bond Future					4	4,000,000		
2024-09-09 09:37:23	2029 On 07/11/2024			Bond Future	1	11,800,000	Member	Sell
2024-09-09 09:37:23	2029 On 07/11/2024			Bond Future	1	11,800,000	Member	Buy
2024-09-09 09:53:50	2029 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-09-09 09:53:50	2029 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-09 10:22:15	2029 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-09-09 10:22:16	2029 On 07/11/2024			Bond Future	1	100,000	Member	Buy
Total for 2029 Bond Future					24	63,600,000		
2024-09-09 09:40:11	2030 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-09-09 09:40:11	2030 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
Total for 2030 Bond Future					2	4,600,000		
2024-09-09 15:16:02	2046 On 07/11/2024			Bond Future	1	80,800,000	Member	Buy
2024-09-09 15:17:28	2046 On 07/11/2024			Bond Future	1	80,800,000	Member	Sell
2024-09-09 16:41:09	2046 On 07/11/2024			Bond Future	1	80,800,000	Client	Sell
2024-09-09 16:41:09	2046 On 07/11/2024			Bond Future	1	80,800,000	Member	Buy
Total for 2046 Bond Future					4	323,200,000		
2024-09-09 09:52:43	GOVI On 07/11/2024			GOVI	1	40,000	Member	Buy
2024-09-09 10:32:21	GOVI On 07/11/2024			GOVI	1	20,000	Member	Sell
2024-09-09 10:33:26	GOVI On 07/11/2024			GOVI	1	20,000	Member	Sell
2024-09-09 10:33:26	GOVI On 07/11/2024			GOVI	1	20,000	Member	Buy
2024-09-09 10:33:26	GOVI On 07/11/2024			GOVI	1	20,000	Client	Sell
2024-09-09 10:33:26	GOVI On 07/11/2024			GOVI	1	20,000	Member	Buy
2024-09-09 10:33:26	GOVI On 07/11/2024			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					7	160,000		
2024-09-09 12:36:20	R035 On 06/02/2025	11.30	Put	Bond Future	1	10,000,000	Member	Sell
2024-09-09 12:36:20	R035 On 06/02/2025	10.65	Put	Bond Future	1	10,000,000	Member	Buy
2024-09-09 12:36:20	R035 On 06/02/2025	10.26	Call	Bond Future	1	10,000,000	Member	Sell
2024-09-09 12:36:20	R035 On 06/02/2025	11.30	Put	Bond Future	1	10,000,000	Member	Buy
2024-09-09 12:36:20	R035 On 06/02/2025	10.65	Put	Bond Future	1	10,000,000	Member	Sell
2024-09-09 12:36:20	R035 On 06/02/2025	10.26	Call	Bond Future	1	10,000,000	Member	Buy
2024-09-09 14:47:56	R035 On 06/02/2025	11.30	Put	Bond Future	1	10,000,000	Member	Buy
2024-09-09 14:48:14	R035 On 06/02/2025	10.65	Put	Bond Future	1	10,000,000	Member	Sell
2024-09-09 14:48:29	R035 On 06/02/2025	10.26	Call	Bond Future	1	10,000,000	Member	Buy
2024-09-09 15:48:43	R035 On 06/02/2025	11.30	Put	Bond Future	1	10,000,000	Client	Sell
2024-09-09 15:49:07	R035 On 06/02/2025	10.65	Put	Bond Future	1	10,000,000	Client	Buy

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2024-09-09 15:49:33	R035 On 06/02/2025	10.26	Call	Bond Future	1	10,000,000	Client	Sell
Total for R035 Bond Future					12	120,000,000		
2024-09-09 09:40:19	R186 On 07/11/2024			Bond Future	1	11,500,000	Member	Buy
2024-09-09 09:40:19	R186 On 07/11/2024			Bond Future	1	11,500,000	Member	Sell
2024-09-09 17:17:15	R186 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-09 17:24:00	R186 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
Total for R186 Bond Future					4	25,000,000		
2024-09-09 12:08:55	R248 On 07/11/2024			Bond Future	1	7,000,000	Member	Buy
2024-09-09 12:09:22	R248 On 07/11/2024			Bond Future	1	7,000,000	Member	Sell
Total for R248 Bond Future					2	14,000,000		
Grand Total for all Instruments					59	554,560,000		