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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-26 11:10:52	2030 On 07/11/2024			Bond Future	1	14,400,000	Member	Sell
2024-09-26 11:14:35	2030 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-09-26 11:15:05	2030 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-09-26 12:04:03	2030 On 07/11/2024			Bond Future	1	1,800,000	Client	Buy
2024-09-26 12:04:03	2030 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-09-26 12:38:52	2030 On 07/11/2024			Bond Future	1	120,000,000	Member	Buy
2024-09-26 12:38:52	2030 On 07/11/2024			Bond Future	1	120,000,000	Client	Sell
2024-09-26 12:40:07	2030 On 07/11/2024			Bond Future	1	80,000,000	Member	Buy
2024-09-26 12:40:07	2030 On 07/11/2024			Bond Future	1	80,000,000	Client	Sell
2024-09-26 12:42:26	2030 On 07/11/2024			Bond Future	1	100,000,000	Client	Sell
2024-09-26 12:42:26	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Buy
2024-09-26 12:42:56	2030 On 07/11/2024			Bond Future	1	50,000,000	Client	Sell
2024-09-26 12:42:56	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-09-26 13:06:54	2030 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-09-26 13:06:54	2030 On 07/11/2024			Bond Future	1	5,700,000	Member	Buy
2024-09-26 13:16:39	2030 On 07/11/2024			Bond Future	1	5,700,000	Client	Buy
2024-09-26 13:16:39	2030 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-09-26 13:20:22	2030 On 07/11/2024			Bond Future	1	14,400,000	Client	Buy
2024-09-26 15:17:48	2030 On 07/11/2024			Bond Future	1	24,900,000	Member	Buy
2024-09-26 15:58:33	2030 On 07/11/2024			Bond Future	1	24,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-26 15:59:26	2030 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-26 15:59:26	2030 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-26 15:59:26	2030 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-26 15:59:27	2030 On 07/11/2024			Bond Future	1	24,500,000	Client	Sell
2024-09-26 15:59:27	2030 On 07/11/2024			Bond Future	1	24,500,000	Member	Buy
2024-09-26 15:59:27	2030 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-26 15:59:27	2030 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-26 15:59:27	2030 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-26 16:26:14	2030 On 07/11/2024			Bond Future	1	520,000,000	Member	Buy
2024-09-26 16:41:38	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-09-26 16:42:33	2030 On 07/11/2024			Bond Future	1	400,000,000	Member	Sell
2024-09-26 16:42:33	2030 On 07/11/2024			Bond Future	1	400,000,000	Client	Sell
2024-09-26 16:42:33	2030 On 07/11/2024			Bond Future	1	400,000,000	Member	Buy
2024-09-26 16:42:34	2030 On 07/11/2024			Bond Future	1	70,000,000	Member	Buy
2024-09-26 16:42:34	2030 On 07/11/2024			Bond Future	1	50,000,000	Client	Sell
2024-09-26 16:42:34	2030 On 07/11/2024			Bond Future	1	70,000,000	Client	Sell
2024-09-26 16:42:34	2030 On 07/11/2024			Bond Future	1	70,000,000	Member	Sell
2024-09-26 16:42:34	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-09-26 16:51:18	2030 On 07/11/2024			Bond Future	1	98,600,000	Member	Sell
2024-09-26 16:51:18	2030 On 07/11/2024			Bond Future	1	98,600,000	Member	Buy
2024-09-26 16:55:26	2030 On 07/11/2024			Bond Future	1	40,300,000	Member	Buy
2024-09-26 17:19:51	2030 On 07/11/2024			Bond Future	1	40,300,000	Client	Sell
2024-09-26 17:24:39	2030 On 07/11/2024			Bond Future	1	98,600,000	Member	Buy
2024-09-26 17:24:39	2030 On 07/11/2024			Bond Future	1	98,600,000	Client	Sell
Total for 2030 Bond Future					44	3,413,400,000		
2024-09-26 15:17:48	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-09-26 16:01:47	2032 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-09-26 16:04:58	2032 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-26 16:04:58	2032 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-09-26 16:04:58	2032 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-26 16:04:58	2032 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-09-26 16:04:58	2032 On 07/11/2024			Bond Future	1	300,000	Member	Buy
Total for 2032 Bond Future					7	4,800,000		
2024-09-26 16:03:45	2037 On 07/11/2024			Bond Future	1	14,700,000	Member	Buy
2024-09-26 16:26:14	2037 On 07/11/2024			Bond Future	1	90,000,000	Member	Buy
2024-09-26 16:31:23	2037 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-09-26 16:32:33	2037 On 07/11/2024			Bond Future	1	60,000,000	Member	Sell
2024-09-26 16:32:34	2037 On 07/11/2024			Bond Future	1	60,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-26 16:32:34	2037 On 07/11/2024			Bond Future	1	60,000,000	Client	Sell
2024-09-26 16:32:35	2037 On 07/11/2024			Bond Future	1	30,000,000	Client	Sell
2024-09-26 16:32:35	2037 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-09-26 16:55:26	2037 On 07/11/2024			Bond Future	1	102,700,000	Member	Buy
2024-09-26 16:56:21	2037 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	9,600,000	Member	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	3,300,000	Member	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	9,600,000	Member	Buy
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	3,300,000	Client	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	9,600,000	Client	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	3,300,000	Member	Buy
2024-09-26 17:02:17	2037 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-09-26 17:14:57	2037 On 07/11/2024			Bond Future	1	102,700,000	Client	Sell
Total for 2037 Bond Future					28	624,200,000		
2024-09-26 16:03:45	2040 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-26 16:17:11	2040 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-26 16:21:48	2040 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-26 16:21:48	2040 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-26 16:21:48	2040 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-26 16:21:48	2040 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-26 16:21:48	2040 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-26 16:52:04	2040 On 07/11/2024			Bond Future	1	64,100,000	Member	Buy
2024-09-26 17:26:15	2040 On 07/11/2024			Bond Future	1	64,100,000	Client	Sell
Total for 2040 Bond Future					9	129,800,000		
2024-09-26 11:14:35	2044 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-09-26 11:15:25	2044 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-09-26 12:01:18	2044 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-09-26 12:01:18	2044 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-26 16:03:45	2044 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-26 16:55:26	2044 On 07/11/2024			Bond Future	1	35,700,000	Member	Buy
2024-09-26 16:56:41	2044 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-26 16:57:05	2044 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-26 16:57:05	2044 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-26 16:57:05	2044 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-26 16:57:05	2044 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-26 16:57:05	2044 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-26 17:13:29	2044 On 07/11/2024			Bond Future	1	35,700,000	Client	Sell
2024-09-26 17:28:18	2044 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-09-26 17:36:54	2044 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
Total for 2044 Bond Future					15	96,200,000		
2024-09-26 16:03:45	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-09-26 16:24:34	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-09-26 16:25:16	R035 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-09-26 16:25:16	R035 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-09-26 16:25:16	R035 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-09-26 16:25:16	R035 On 07/11/2024			Bond Future	1	800,000	Client	Sell
2024-09-26 16:25:16	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-26 16:55:26	R035 On 07/11/2024			Bond Future	1	41,900,000	Member	Buy
2024-09-26 17:16:23	R035 On 07/11/2024			Bond Future	1	41,900,000	Client	Sell
Total for R035 Bond Future					9	88,600,000		
2024-09-26 15:16:00	R186 On 07/11/2024			Bond Future	1	10,900,000	Member	Buy
2024-09-26 15:55:22	R186 On 07/11/2024			Bond Future	1	9,800,000	Member	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	9,800,000	Member	Buy
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-09-26 15:56:29	R186 On 07/11/2024			Bond Future	1	9,800,000	Client	Sell
2024-09-26 16:26:14	R186 On 07/11/2024			Bond Future	1	50,600,000	Member	Buy
2024-09-26 16:51:18	R186 On 07/11/2024			Bond Future	1	24,400,000	Member	Buy
2024-09-26 16:52:06	R186 On 07/11/2024			Bond Future	1	17,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-26 16:55:31	R186 On 07/11/2024			Bond Future	1	32,800,000	Member	Sell
2024-09-26 16:55:31	R186 On 07/11/2024			Bond Future	1	32,800,000	Member	Buy
2024-09-26 16:55:31	R186 On 07/11/2024			Bond Future	1	32,800,000	Client	Sell
2024-09-26 16:55:31	R186 On 07/11/2024			Bond Future	1	17,800,000	Member	Buy
2024-09-26 16:55:31	R186 On 07/11/2024			Bond Future	1	17,800,000	Client	Sell
2024-09-26 17:22:29	R186 On 07/11/2024			Bond Future	1	24,400,000	Client	Sell
Total for R186 Bond Future					22	294,800,000		
2024-09-26 11:15:53	R213 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
2024-09-26 11:37:10	R213 On 07/11/2024			Bond Future	1	4,400,000	Member	Buy
2024-09-26 12:20:43	R213 On 07/11/2024			Bond Future	1	4,400,000	Member	Sell
2024-09-26 12:20:43	R213 On 07/11/2024			Bond Future	1	4,400,000	Client	Buy
2024-09-26 13:06:54	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-09-26 13:06:54	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-09-26 13:17:13	R213 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-09-26 13:17:13	R213 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
Total for R213 Bond Future					8	33,600,000		
2024-09-26 16:55:26	R248 On 07/11/2024			Bond Future	1	9,900,000	Member	Sell
2024-09-26 17:11:34	R248 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-09-26 17:12:08	R248 On 07/11/2024			Bond Future	1	7,800,000	Member	Buy
2024-09-26 17:12:08	R248 On 07/11/2024			Bond Future	1	7,800,000	Member	Sell
2024-09-26 17:12:08	R248 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-09-26 17:12:08	R248 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-09-26 17:12:08	R248 On 07/11/2024			Bond Future	1	7,800,000	Client	Buy
2024-09-26 17:28:18	R248 On 07/11/2024			Bond Future	1	2,800,000	Member	Buy
2024-09-26 17:35:32	R248 On 07/11/2024			Bond Future	1	2,800,000	Client	Sell
Total for R248 Bond Future					9	45,200,000		
Grand Total for all Instruments					151	4,730,600,000		