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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-27 17:23:00	2025 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-09-27 17:39:21	2025 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
Total for 2025 Bond Future					2	3,600,000		
2024-09-27 10:25:16	2030 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-27 10:25:16	2030 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-27 10:25:31	2030 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-27 10:25:31	2030 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-27 10:25:57	2030 On 07/11/2024			Bond Future	1	1,100,000	Client	Buy
2024-09-27 10:25:57	2030 On 07/11/2024			Bond Future	1	1,100,000	Client	Sell
2024-09-27 10:26:18	2030 On 07/11/2024			Bond Future	1	3,300,000	Client	Sell
2024-09-27 10:26:18	2030 On 07/11/2024			Bond Future	1	3,300,000	Client	Buy
Total for 2030 Bond Future					8	9,200,000		
2024-09-27 11:05:53	2032 On 07/11/2024			Bond Future	1	36,400,000	Client	Buy
2024-09-27 11:05:53	2032 On 07/11/2024			Bond Future	1	36,400,000	Client	Sell
2024-09-27 14:27:44	2032 On 07/11/2024			Bond Future	1	90,000,000	Member	Sell
2024-09-27 14:28:20	2032 On 07/11/2024			Bond Future	1	90,000,000	Member	Buy
2024-09-27 14:59:44	2032 On 07/11/2024			Bond Future	1	90,000,000	Client	Buy
2024-09-27 14:59:44	2032 On 07/11/2024			Bond Future	1	90,000,000	Member	Sell
Total for 2032 Bond Future					6	432,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-27 10:31:54	2037 On 07/11/2024			Bond Future	1	158,300,000	Member	Sell
2024-09-27 10:31:54	2037 On 07/11/2024			Bond Future	1	158,300,000	Member	Buy
2024-09-27 11:35:12	2037 On 07/11/2024			Bond Future	1	3,700,000	Client	Sell
2024-09-27 11:35:12	2037 On 07/11/2024			Bond Future	1	2,700,000	Client	Buy
2024-09-27 11:35:12	2037 On 07/11/2024			Bond Future	1	2,700,000	Client	Sell
2024-09-27 11:35:12	2037 On 07/11/2024			Bond Future	1	3,700,000	Client	Buy
2024-09-27 12:25:17	2037 On 07/11/2024			Bond Future	1	158,300,000	Client	Buy
2024-09-27 12:25:17	2037 On 07/11/2024			Bond Future	1	158,300,000	Member	Sell
2024-09-27 14:27:44	2037 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-09-27 14:29:40	2037 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-09-27 15:00:24	2037 On 07/11/2024			Bond Future	1	20,000,000	Client	Sell
2024-09-27 15:00:24	2037 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
Total for 2037 Bond Future					12	726,000,000		
2024-09-27 10:54:11	2040 On 07/11/2024			Bond Future	1	157,000,000	Member	Sell
2024-09-27 10:54:11	2040 On 07/11/2024			Bond Future	1	157,000,000	Member	Buy
2024-09-27 12:26:29	2040 On 07/11/2024			Bond Future	1	157,000,000	Member	Buy
2024-09-27 12:26:29	2040 On 07/11/2024			Bond Future	1	157,000,000	Client	Sell
2024-09-27 14:27:44	2040 On 07/11/2024			Bond Future	1	36,000,000	Member	Buy
2024-09-27 14:30:00	2040 On 07/11/2024			Bond Future	1	36,000,000	Member	Sell
2024-09-27 14:59:03	2040 On 07/11/2024			Bond Future	1	36,000,000	Member	Buy
2024-09-27 14:59:03	2040 On 07/11/2024			Bond Future	1	36,000,000	Client	Sell
Total for 2040 Bond Future					8	772,000,000		
2024-09-27 11:35:12	2044 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-09-27 11:35:12	2044 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-09-27 11:35:12	2044 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-09-27 11:35:12	2044 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
Total for 2044 Bond Future					4	16,000,000		
2024-09-27 15:00:36	GOVI On 07/11/2024			GOVI	1	50,000	Member	Buy
2024-09-27 15:11:09	GOVI On 07/11/2024			GOVI	1	50,000	Client	Sell
Total for GOVI GOVI					2	100,000		
2024-09-27 15:00:36	IGOV On 07/11/2024			Index Future	1	40,000	Member	Buy
2024-09-27 15:10:34	IGOV On 07/11/2024			Index Future	1	40,000	Client	Sell
Total for IGOV Index Future					2	80,000		
2024-09-27 09:37:02	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-09-27 09:46:51	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-09-27 09:47:43	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-09-27 09:47:43	R035 On 07/11/2024			Bond Future	1	6,000,000	Client	Buy
2024-09-27 09:47:43	R035 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	1,600,000	Client	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-27 09:47:44	R035 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-09-27 09:53:22	R035 On 08/05/2025	11.46	Call	Bond Future	1	1,000,000	Client	Buy
2024-09-27 09:53:22	R035 On 08/05/2025	11.46	Call	Bond Future	1	1,000,000	Client	Sell
2024-09-27 09:53:22	R035 On 08/05/2025	12.70	Put	Bond Future	1	1,100,000	Client	Sell
2024-09-27 09:53:22	R035 On 08/05/2025	12.70	Put	Bond Future	1	1,100,000	Client	Buy
2024-09-27 11:04:20	R035 On 08/05/2025	13.35	Put	Bond Future	1	1,200,000	Client	Buy
2024-09-27 11:04:20	R035 On 08/05/2025	13.35	Put	Bond Future	1	1,200,000	Client	Sell
2024-09-27 12:10:43	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-09-27 15:15:09	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-09-27 15:15:29	R035 On 07/11/2024			Bond Future	1	20,000,000	Client	Buy
2024-09-27 15:15:29	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-09-27 15:24:44	R035 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-09-27 15:35:32	R035 On 07/11/2024			Bond Future	1	1,100,000	Client	Sell
Total for R035 Bond Future					34	128,800,000		
2024-09-27 09:21:57	R186 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-09-27 10:54:42	R186 On 07/11/2024			Bond Future	1	2,300,000	Client	Buy
2024-09-27 11:28:39	R186 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-09-27 12:08:01	R186 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-09-27 12:09:22	R186 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-09-27 12:09:23	R186 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-09-27 12:09:23	R186 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-09-27 12:09:23	R186 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-27 12:09:23	R186 On 07/11/2024			Bond Future	1	800,000	Client	Buy
Total for R186 Bond Future					9	11,800,000		
2024-09-27 11:35:12	R202 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-09-27 11:35:12	R202 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-09-27 11:35:12	R202 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-09-27 11:35:12	R202 On 07/11/2024			Bond Future	1	500,000	Client	Sell
Total for R202 Bond Future					4	1,800,000		
2024-09-27 14:27:44	R209 On 07/11/2024			Bond Future	1	23,800,000	Member	Sell
2024-09-27 14:29:10	R209 On 07/11/2024			Bond Future	1	23,800,000	Member	Buy
2024-09-27 14:55:50	R209 On 07/11/2024			Bond Future	1	23,800,000	Member	Sell
2024-09-27 14:55:50	R209 On 07/11/2024			Bond Future	1	23,800,000	Client	Buy
Total for R209 Bond Future					4	95,200,000		
2024-09-27 16:08:45	R210 On 07/11/2024			Bond Future	1	71,600,000	Member	Buy
2024-09-27 16:10:42	R210 On 07/11/2024			Bond Future	1	14,900,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	8,000,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	26,000,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	4,300,000	Member	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	4,500,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	8,000,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	4,300,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	14,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	8,000,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	26,000,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	4,300,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	14,900,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-09-27 16:22:01	R210 On 07/11/2024			Bond Future	1	26,000,000	Member	Buy
Total for R210 Bond Future					37	286,400,000		
2024-09-27 14:27:44	R213 On 07/11/2024			Bond Future	1	13,000,000	Member	Buy
2024-09-27 14:30:20	R213 On 07/11/2024			Bond Future	1	13,000,000	Member	Sell
2024-09-27 14:54:56	R213 On 07/11/2024			Bond Future	1	13,000,000	Client	Sell
2024-09-27 14:54:56	R213 On 07/11/2024			Bond Future	1	13,000,000	Member	Buy
2024-09-27 15:24:44	R213 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-27 15:33:51	R213 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
Total for R213 Bond Future					6	55,000,000		
2024-09-27 10:43:03	R248 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-27 10:43:03	R248 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-09-27 10:43:27	R248 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-09-27 10:43:27	R248 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-09-27 10:44:07	R248 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-27 10:44:07	R248 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-09-27 14:27:44	R248 On 07/11/2024			Bond Future	1	9,000,000	Member	Sell
2024-09-27 14:28:47	R248 On 07/11/2024			Bond Future	1	9,000,000	Member	Buy
2024-09-27 15:01:08	R248 On 07/11/2024			Bond Future	1	9,000,000	Client	Buy
2024-09-27 15:01:08	R248 On 07/11/2024			Bond Future	1	9,000,000	Member	Sell
Total for R248 Bond Future					10	37,200,000		
Grand Total for all Instruments					148	2,575,980,000		