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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 10/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-10 09:58:11	2030 On 01/08/2024			Bond Future	1	15,500,000	Member	Buy
2024-07-10 09:58:11	2030 On 01/08/2024			Bond Future	1	15,500,000	Member	Sell
2024-07-10 11:02:02	2030 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-10 11:02:38	2030 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-07-10 11:28:24	2030 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-10 11:39:59	2030 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	6,200,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	1,000,000	Client	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	200,000	Client	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	6,200,000	Client	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	6,200,000	Member	Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	100,000	Client	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	1,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	500,000	Client	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	400,000	Client	Buy
2024-07-10 11:41:11	2030 On 01/08/2024			Bond Future	1	1,600,000	Client	Buy
2024-07-10 16:37:29	2030 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-10 16:38:20	2030 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-10 16:40:22	2030 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-10 16:40:22	2030 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-07-10 16:40:22	2030 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-07-10 16:49:26	2030 On 01/08/2024			Bond Future	1	15,500,000	Member	Buy
2024-07-10 16:49:26	2030 On 01/08/2024			Bond Future	1	7,700,000	Member	Sell
2024-07-10 16:51:19	2030 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-07-10 16:51:19	2030 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-07-10 16:51:48	2030 On 01/08/2024			Bond Future	1	7,700,000	Member	Buy
2024-07-10 16:51:48	2030 On 01/08/2024			Bond Future	1	7,800,000	Client	Sell
2024-07-10 16:51:48	2030 On 01/08/2024			Bond Future	1	7,800,000	Member	Sell
2024-07-10 16:51:48	2030 On 01/08/2024			Bond Future	1	7,800,000	Member	Buy
2024-07-10 16:51:48	2030 On 01/08/2024			Bond Future	1	7,700,000	Client	Sell
2024-07-10 17:01:45	2030 On 07/11/2024			Bond Future	1	16,800,000	Member	Buy
2024-07-10 17:10:10	2030 On 07/11/2024			Bond Future	1	19,500,000	Member	Buy
2024-07-10 17:17:08	2030 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	8,800,000	Member	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	2,900,000	Member	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	3,900,000	Client	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	8,800,000	Member	Buy
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	2,900,000	Member	Buy
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	2,900,000	Client	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	8,800,000	Client	Sell
2024-07-10 17:19:44	2030 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
2024-07-10 17:38:35	2030 On 07/11/2024			Bond Future	1	19,500,000	Client	Sell
Total for 2030 Bond Future					55	244,200,000		
2024-07-10 09:58:11	2032 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
2024-07-10 09:58:11	2032 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-07-10 11:28:24	2032 On 01/08/2024			Bond Future	1	8,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-10 11:40:17	2032 On 01/08/2024			Bond Future	1	1,300,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	4,800,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	100,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	1,300,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	4,800,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	800,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	200,000	Client	Sell
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	4,800,000	Member	Buy
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-07-10 11:42:09	2032 On 01/08/2024			Bond Future	1	1,300,000	Member	Buy
2024-07-10 16:49:40	2032 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-07-10 16:49:40	2032 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
2024-07-10 16:52:19	2032 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-07-10 16:52:19	2032 On 01/08/2024			Bond Future	1	5,000,000	Client	Sell
Total for 2032 Bond Future					28	62,000,000		
2024-07-10 09:34:00	2037 On 01/08/2024			Bond Future	1	120,000,000	Client	Sell
2024-07-10 09:34:00	2037 On 01/08/2024			Bond Future	1	120,000,000	Member	Buy
2024-07-10 12:43:28	2037 On 01/08/2024			Bond Future	1	1,251,700,000	Member	Buy
2024-07-10 12:44:10	2037 On 01/08/2024			Bond Future	1	5,900,000	Member	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	12,200,000	Member	Buy
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	337,300,000	Client	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	337,300,000	Member	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	858,400,000	Member	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	37,900,000	Member	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	12,200,000	Member	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	5,900,000	Member	Buy
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	5,900,000	Client	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	37,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	337,300,000	Member	Buy
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	37,900,000	Client	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	858,400,000	Client	Sell
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	858,400,000	Member	Buy
2024-07-10 13:31:49	2037 On 01/08/2024			Bond Future	1	12,200,000	Client	Sell
Total for 2037 Bond Future					18	5,246,800,000		
2024-07-10 15:41:17	2040 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-07-10 15:41:17	2040 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-07-10 15:59:24	2040 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-07-10 15:59:24	2040 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
Total for 2040 Bond Future					4	8,000,000		
2024-07-10 17:12:36	2044 On 07/11/2024			Bond Future	1	3,300,000	Member	Buy
2024-07-10 17:52:10	2044 On 07/11/2024			Bond Future	1	3,300,000	Client	Sell
Total for 2044 Bond Future					2	6,600,000		
2024-07-10 11:37:25	R035 On 01/08/2024			Bond Future	1	100,600,000	Member	Sell
2024-07-10 11:37:25	R035 On 01/08/2024			Bond Future	1	100,600,000	Member	Buy
2024-07-10 11:51:52	R035 On 01/08/2024			Bond Future	1	1,700,000	Member	Sell
2024-07-10 11:51:52	R035 On 01/08/2024			Bond Future	1	100,600,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	11,000,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	42,000,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	200,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	11,000,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	42,000,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	12,600,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	27,100,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	5,200,000	Member	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	27,100,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	12,600,000	Client	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	800,000	Client	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	200,000	Client	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	11,000,000	Client	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	5,200,000	Client	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	1,700,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	42,000,000	Client	Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	12,600,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	27,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	200,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	5,200,000	Member	Buy
2024-07-10 12:14:35	R035 On 01/08/2024			Bond Future	1	1,700,000	Client	Sell
Total for R035 Bond Future					27	603,600,000		
2024-07-10 12:14:10	R186 On 07/11/2024			Bond Future	1	107,300,000	Member	Sell
2024-07-10 12:26:02	R186 On 07/11/2024			Bond Future	1	107,300,000	Client	Buy
2024-07-10 17:10:10	R186 On 07/11/2024			Bond Future	1	26,000,000	Member	Buy
2024-07-10 17:25:13	R186 On 07/11/2024			Bond Future	1	26,000,000	Client	Sell
Total for R186 Bond Future					4	266,600,000		
2024-07-10 13:52:41	R202 On 01/08/2024			Bond Future	1	10,300,000	Member	Buy
2024-07-10 13:52:41	R202 On 01/08/2024			Bond Future	1	10,300,000	Member	Sell
2024-07-10 15:02:54	R202 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-10 15:02:54	R202 On 01/08/2024			Bond Future	1	10,300,000	Member	Sell
2024-07-10 15:32:00	R202 On 01/08/2024			Bond Future	1	8,700,000	Member	Buy
2024-07-10 15:32:00	R202 On 01/08/2024			Bond Future	1	8,700,000	Client	Buy
2024-07-10 15:32:00	R202 On 01/08/2024			Bond Future	1	1,600,000	Member	Sell
2024-07-10 15:32:00	R202 On 01/08/2024			Bond Future	1	8,700,000	Member	Sell
2024-07-10 15:32:00	R202 On 01/08/2024			Bond Future	1	1,600,000	Client	Buy
Total for R202 Bond Future					9	61,800,000		
2024-07-10 09:41:52	R213 On 01/08/2024			Bond Future	1	6,200,000	Member	Sell
2024-07-10 09:41:52	R213 On 01/08/2024			Bond Future	1	6,200,000	Client	Buy
2024-07-10 09:42:06	R213 On 01/08/2024			Bond Future	1	7,800,000	Client	Buy
2024-07-10 09:42:06	R213 On 01/08/2024			Bond Future	1	7,800,000	Member	Sell
2024-07-10 09:42:18	R213 On 01/08/2024			Bond Future	1	600,000	Client	Buy
2024-07-10 09:42:18	R213 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-07-10 09:42:31	R213 On 01/08/2024			Bond Future	1	2,200,000	Client	Buy
2024-07-10 09:42:31	R213 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-07-10 09:42:49	R213 On 01/08/2024			Bond Future	1	380,600,000	Member	Sell
2024-07-10 09:42:49	R213 On 01/08/2024			Bond Future	1	380,600,000	Client	Buy
2024-07-10 09:43:03	R213 On 01/08/2024			Bond Future	1	1,800,000	Client	Buy
2024-07-10 09:43:03	R213 On 01/08/2024			Bond Future	1	1,800,000	Member	Sell
2024-07-10 09:43:21	R213 On 01/08/2024			Bond Future	1	147,200,000	Member	Sell
2024-07-10 09:43:21	R213 On 01/08/2024			Bond Future	1	147,200,000	Client	Buy
2024-07-10 09:44:30	R213 On 01/08/2024			Bond Future	1	1,500,000	Client	Buy
2024-07-10 09:44:30	R213 On 01/08/2024			Bond Future	1	1,500,000	Member	Sell
Total for R213 Bond Future					16	1,095,800,000		
2024-07-10 09:08:27	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-10 09:08:27	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-10 10:22:44	R248 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-07-10 10:22:44	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell
Total for R248 Bond Future					4	1,200,000		
Grand Total for all Instruments					167	7,596,600,000		