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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-12 12:11:47	2030 On 01/08/2024			Bond Future	1	300,000,000	Member	Buy
2024-07-12 12:11:47	2030 On 07/11/2024			Bond Future	1	300,000,000	Member	Sell
2024-07-12 14:01:46	2030 On 01/08/2024			Bond Future	1	300,000,000	Client	Sell
2024-07-12 16:15:47	2030 On 07/11/2024			Bond Future	1	300,000,000	Client	Buy
Total for 2030 Bond Future					4	1,200,000,000		
2024-07-12 11:21:44	2040 On 07/11/2024			Bond Future	1	7,700,000	Member	Sell
2024-07-12 12:11:47	2040 On 01/08/2024			Bond Future	1	250,000,000	Member	Buy
2024-07-12 12:11:47	2040 On 07/11/2024			Bond Future	1	250,000,000	Member	Sell
2024-07-12 16:12:52	2040 On 01/08/2024			Bond Future	1	250,000,000	Client	Sell
2024-07-12 16:13:48	2040 On 07/11/2024			Bond Future	1	250,000,000	Client	Buy
2024-07-12 16:23:48	2040 On 07/11/2024			Bond Future	1	7,700,000	Member	Buy
2024-07-12 16:24:31	2040 On 07/11/2024			Bond Future	1	7,700,000	Member	Sell
2024-07-12 16:24:31	2040 On 07/11/2024			Bond Future	1	7,700,000	Client	Buy
Total for 2040 Bond Future					8	1,030,800,000		
2024-07-12 09:07:28	2044 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-07-12 09:32:06	2044 On 07/11/2024			Bond Future	1	2,100,000	Client	Sell
Total for 2044 Bond Future					2	4,200,000		
2024-07-12 10:45:31	ALBI On 01/08/2024			Index Future	1	10,000	Member	Sell
2024-07-12 10:45:31	ALBI On 01/08/2024			Index Future	1	10,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-12 10:45:31	ALBI On 07/11/2024			Index Future	1	10,000	Member	Buy
2024-07-12 10:45:31	ALBI On 07/11/2024			Index Future	1	10,000	Member	Sell
2024-07-12 10:50:19	ALBI On 01/08/2024			Index Future	1	10,000	Member	Buy
2024-07-12 10:50:51	ALBI On 07/11/2024			Index Future	1	10,000	Member	Sell
2024-07-12 16:26:40	ALBI On 07/11/2024			Index Future	1	10,000	Client	Buy
2024-07-12 16:27:23	ALBI On 01/08/2024			Index Future	1	10,000	Client	Sell
Total for ALBI Index Future					8	80,000		
2024-07-12 11:08:49	R035 On 01/08/2024			Bond Future	1	62,800,000	Member	Buy
2024-07-12 11:08:49	R035 On 01/08/2024			Bond Future	1	62,800,000	Member	Sell
2024-07-12 11:14:42	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-12 11:14:42	R035 On 01/08/2024			Bond Future	1	62,800,000	Member	Buy
2024-07-12 11:21:44	R035 On 07/11/2024			Bond Future	1	30,500,000	Member	Sell
2024-07-12 11:56:41	R035 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	8,200,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	2,900,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	17,600,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	8,200,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	17,600,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	26,000,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	6,800,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	2,900,000	Member	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	6,800,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	26,000,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	2,900,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	6,800,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	100,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	17,600,000	Client	Sell
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	26,000,000	Member	Buy
2024-07-12 13:01:26	R035 On 01/08/2024			Bond Future	1	8,200,000	Member	Buy
2024-07-12 13:01:27	R035 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-07-12 13:01:27	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-12 13:10:54	R035 On 01/08/2024			Bond Future	1	50,000,000	Member	Buy
2024-07-12 13:11:23	R035 On 01/08/2024			Bond Future	1	50,000,000	Client	Buy
2024-07-12 13:11:23	R035 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-07-12 15:26:11	R035 On 01/08/2024			Bond Future	1	3,400,000	Member	Buy
2024-07-12 15:26:11	R035 On 01/08/2024			Bond Future	1	1,200,000	Member	Sell
2024-07-12 16:21:39	R035 On 07/11/2024			Bond Future	1	27,900,000	Member	Buy
2024-07-12 16:22:42	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
2024-07-12 16:22:42	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-07-12 16:22:42	R035 On 07/11/2024			Bond Future	1	2,600,000	Client	Buy
2024-07-12 16:22:42	R035 On 07/11/2024			Bond Future	1	27,900,000	Member	Sell
2024-07-12 16:22:42	R035 On 07/11/2024			Bond Future	1	27,900,000	Client	Buy
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	1,200,000	Member	Buy
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	1,200,000	Client	Sell
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	800,000	Client	Sell
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-12 16:30:02	R035 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-07-12 16:34:17	R035 On 01/08/2024			Bond Future	1	50,000,000	Client	Sell
2024-07-12 16:34:17	R035 On 01/08/2024			Bond Future	1	50,000,000	Member	Buy
2024-07-12 16:35:41	R035 On 01/08/2024			Bond Future	1	50,000,000	Member	Sell
2024-07-12 16:35:41	R035 On 01/08/2024			Bond Future	1	50,000,000	Client	Buy
Total for R035 Bond Future					58	912,400,000		
2024-07-12 11:49:40	R186 On 01/08/2024			Bond Future	1	456,000,000	Member	Sell
2024-07-12 13:10:20	R186 On 01/08/2024			Bond Future	1	456,000,000	Member	Buy
2024-07-12 13:11:22	R186 On 01/08/2024			Bond Future	1	456,000,000	Client	Buy
2024-07-12 13:11:22	R186 On 01/08/2024			Bond Future	1	456,000,000	Member	Sell
2024-07-12 16:27:59	R186 On 01/08/2024			Bond Future	1	456,000,000	Client	Sell
2024-07-12 16:27:59	R186 On 01/08/2024			Bond Future	1	456,000,000	Member	Buy
2024-07-12 16:28:55	R186 On 01/08/2024			Bond Future	1	456,000,000	Member	Sell
2024-07-12 16:28:55	R186 On 01/08/2024			Bond Future	1	456,000,000	Client	Buy
Total for R186 Bond Future					8	3,648,000,000		
2024-07-12 11:00:15	R248 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-07-12 11:00:15	R248 On 01/08/2024			Bond Future	1	500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-12 15:27:01	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-12 15:27:01	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-12 15:31:02	R248 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-07-12 15:31:02	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-07-12 15:31:54	R248 On 01/08/2024			Bond Future	1	500,000	Client	Sell
2024-07-12 15:31:54	R248 On 01/08/2024			Bond Future	1	500,000	Member	Buy
Total for R248 Bond Future					8	3,200,000		
Grand Total for all Instruments					96	6,798,680,000		