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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-26 10:01:00	2030 On 01/08/2024			Bond Future	1	13,000,000	Client	Sell
2024-07-26 10:01:00	2030 On 01/08/2024			Bond Future	1	13,000,000	Client	Buy
2024-07-26 10:10:00	2030 On 07/11/2024			Bond Future	1	13,000,000	Client	Sell
2024-07-26 10:10:00	2030 On 07/11/2024			Bond Future	1	13,000,000	Client	Buy
2024-07-26 11:36:58	2030 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 11:36:58	2030 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 11:38:50	2030 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 11:39:01	2030 On 01/08/2024			Bond Future	1	10,000,000	Client	Sell
2024-07-26 11:39:01	2030 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 11:41:24	2030 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 11:41:40	2030 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-07-26 11:41:40	2030 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
Total for 2030 Bond Future					12	132,000,000		
2024-07-26 11:36:58	2032 On 01/08/2024			Bond Future	1	25,000,000	Member	Buy
2024-07-26 11:36:58	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-07-26 11:40:06	2032 On 01/08/2024			Bond Future	1	25,000,000	Member	Sell
2024-07-26 11:40:16	2032 On 01/08/2024			Bond Future	1	25,000,000	Client	Sell
2024-07-26 11:40:16	2032 On 01/08/2024			Bond Future	1	25,000,000	Member	Buy
2024-07-26 11:42:08	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-26 11:42:24	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-07-26 11:42:24	2032 On 07/11/2024			Bond Future	1	25,000,000	Client	Buy
2024-07-26 13:07:20	2032 On 01/08/2024			Bond Future	1	65,100,000	Member	Buy
2024-07-26 13:07:20	2032 On 01/08/2024			Bond Future	1	13,500,000	Member	Sell
2024-07-26 13:07:20	2032 On 07/11/2024			Bond Future	1	13,500,000	Member	Buy
2024-07-26 13:07:20	2032 On 07/11/2024			Bond Future	1	65,100,000	Member	Sell
2024-07-26 15:10:46	2032 On 01/08/2024			Bond Future	1	51,600,000	Member	Sell
2024-07-26 15:11:02	2032 On 07/11/2024			Bond Future	1	51,600,000	Member	Buy
2024-07-26 15:35:20	2032 On 01/08/2024			Bond Future	1	18,200,000	Member	Sell
2024-07-26 15:35:20	2032 On 01/08/2024			Bond Future	1	18,200,000	Member	Buy
2024-07-26 15:35:20	2032 On 07/11/2024			Bond Future	1	18,200,000	Member	Buy
2024-07-26 15:35:20	2032 On 07/11/2024			Bond Future	1	18,200,000	Member	Sell
2024-07-26 15:46:21	2032 On 01/08/2024			Bond Future	1	18,200,000	Member	Buy
2024-07-26 15:46:21	2032 On 01/08/2024			Bond Future	1	18,200,000	Client	Sell
2024-07-26 15:47:04	2032 On 07/11/2024			Bond Future	1	18,200,000	Member	Sell
2024-07-26 15:47:04	2032 On 07/11/2024			Bond Future	1	18,200,000	Client	Buy
2024-07-26 16:33:25	2032 On 01/08/2024			Bond Future	1	13,500,000	Client	Sell
2024-07-26 16:33:25	2032 On 01/08/2024			Bond Future	1	13,500,000	Member	Buy
2024-07-26 16:33:58	2032 On 07/11/2024			Bond Future	1	13,500,000	Client	Buy
2024-07-26 16:33:58	2032 On 07/11/2024			Bond Future	1	13,500,000	Member	Sell
2024-07-26 16:35:46	2032 On 01/08/2024			Bond Future	1	51,600,000	Member	Buy
2024-07-26 16:35:46	2032 On 01/08/2024			Bond Future	1	51,600,000	Client	Sell
2024-07-26 16:37:35	2032 On 07/11/2024			Bond Future	1	51,600,000	Member	Sell
2024-07-26 16:37:35	2032 On 07/11/2024			Bond Future	1	51,600,000	Client	Buy
Total for 2032 Bond Future					30	866,400,000		
2024-07-26 07:32:40	2037 On 07/11/2024			Bond Future	1	29,300,000	Member	Buy
2024-07-26 09:19:32	2037 On 07/11/2024			Bond Future	1	17,000,000	Member	Sell
2024-07-26 09:19:56	2037 On 07/11/2024			Bond Future	1	12,300,000	Member	Sell
2024-07-26 09:19:56	2037 On 07/11/2024			Bond Future	1	12,300,000	Client	Sell
2024-07-26 09:19:56	2037 On 07/11/2024			Bond Future	1	17,000,000	Client	Sell
2024-07-26 09:19:56	2037 On 07/11/2024			Bond Future	1	12,300,000	Member	Buy
2024-07-26 09:19:56	2037 On 07/11/2024			Bond Future	1	17,000,000	Member	Buy
2024-07-26 12:58:35	2037 On 01/08/2024			Bond Future	1	476,600,000	Member	Buy
2024-07-26 12:58:35	2037 On 01/08/2024			Bond Future	1	476,600,000	Member	Sell
2024-07-26 12:58:35	2037 On 07/11/2024			Bond Future	1	476,600,000	Member	Buy
2024-07-26 12:58:35	2037 On 07/11/2024			Bond Future	1	476,600,000	Member	Sell
2024-07-26 16:47:59	2037 On 01/08/2024			Bond Future	1	476,600,000	Member	Buy
2024-07-26 16:47:59	2037 On 01/08/2024			Bond Future	1	476,600,000	Client	Sell
2024-07-26 16:50:09	2037 On 07/11/2024			Bond Future	1	476,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-26 16:50:09	2037 On 07/11/2024			Bond Future	1	476,600,000	Member	Sell
2024-07-26 16:51:14	2037 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-07-26 17:27:41	2037 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-07-26 17:28:24	2037 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-07-26 17:28:24	2037 On 07/11/2024			Bond Future	1	2,300,000	Client	Sell
2024-07-26 17:28:24	2037 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-07-26 17:28:24	2037 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell
2024-07-26 17:28:24	2037 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
Total for 2037 Bond Future					22	3,946,800,000		
2024-07-26 07:32:40	2040 On 07/11/2024			Bond Future	1	11,800,000	Member	Buy
2024-07-26 09:18:47	2040 On 07/11/2024			Bond Future	1	11,800,000	Client	Sell
2024-07-26 10:20:00	2040 On 01/08/2024			Bond Future	1	25,000,000	Client	Buy
2024-07-26 10:20:00	2040 On 01/08/2024			Bond Future	1	25,000,000	Client	Sell
2024-07-26 10:22:00	2040 On 07/11/2024			Bond Future	1	25,000,000	Client	Buy
2024-07-26 10:22:00	2040 On 07/11/2024			Bond Future	1	25,000,000	Client	Sell
2024-07-26 10:42:46	2040 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-07-26 11:25:12	2040 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-07-26 11:48:36	2040 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-07-26 14:43:20	2040 On 01/08/2024			Bond Future	1	300,000	Client	Sell
Total for 2040 Bond Future					10	124,800,000		
2024-07-26 12:24:52	2050 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-07-26 12:24:52	2050 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 12:24:52	2050 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 12:24:52	2050 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2024-07-26 12:47:36	2050 On 01/08/2024			Bond Future	1	5,000,000	Client	Sell
2024-07-26 12:47:36	2050 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
2024-07-26 12:47:36	2050 On 01/08/2024			Bond Future	1	10,000,000	Client	Sell
2024-07-26 12:47:36	2050 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-07-26 12:47:36	2050 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 12:49:55	2050 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-07-26 12:49:55	2050 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-07-26 12:49:55	2050 On 07/11/2024			Bond Future	1	5,000,000	Client	Buy
2024-07-26 12:49:55	2050 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 12:49:55	2050 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-07-26 12:58:35	2050 On 01/08/2024			Bond Future	1	91,800,000	Member	Buy
2024-07-26 12:58:35	2050 On 01/08/2024			Bond Future	1	91,800,000	Member	Sell
2024-07-26 12:58:35	2050 On 07/11/2024			Bond Future	1	91,800,000	Member	Sell
2024-07-26 12:58:35	2050 On 07/11/2024			Bond Future	1	91,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-26 16:47:42	2050 On 01/08/2024			Bond Future	1	91,800,000	Client	Sell
2024-07-26 16:47:42	2050 On 01/08/2024			Bond Future	1	91,800,000	Member	Buy
2024-07-26 16:48:20	2050 On 07/11/2024			Bond Future	1	91,800,000	Client	Buy
2024-07-26 16:48:20	2050 On 07/11/2024			Bond Future	1	91,800,000	Member	Sell
Total for 2050 Bond Future					22	854,400,000		
2024-07-26 12:26:32	ALBI On 01/08/2024			Index Future	1	130,000	Member	Buy
2024-07-26 12:26:32	ALBI On 01/08/2024			Index Future	1	130,000	Member	Sell
2024-07-26 12:26:32	ALBI On 07/11/2024			Index Future	1	130,000	Member	Buy
2024-07-26 12:26:32	ALBI On 07/11/2024			Index Future	1	130,000	Member	Sell
2024-07-26 16:39:57	ALBI On 01/08/2024			Index Future	1	130,000	Member	Sell
2024-07-26 16:39:57	ALBI On 01/08/2024			Index Future	1	130,000	Member	Buy
2024-07-26 16:40:16	ALBI On 07/11/2024			Index Future	1	130,000	Member	Sell
2024-07-26 16:40:16	ALBI On 07/11/2024			Index Future	1	130,000	Member	Buy
2024-07-26 17:00:51	ALBI On 01/08/2024			Index Future	1	130,000	Member	Buy
2024-07-26 17:00:51	ALBI On 01/08/2024			Index Future	1	130,000	Client	Sell
2024-07-26 17:02:12	ALBI On 07/11/2024			Index Future	1	130,000	Member	Sell
2024-07-26 17:02:12	ALBI On 07/11/2024			Index Future	1	130,000	Client	Buy
Total for ALBI Index Future					12	1,560,000		
2024-07-26 12:26:32	IGOV On 01/08/2024			Index Future	1	70,000	Member	Buy
2024-07-26 12:26:32	IGOV On 01/08/2024			Index Future	1	70,000	Member	Sell
2024-07-26 12:26:32	IGOV On 07/11/2024			Index Future	1	70,000	Member	Sell
2024-07-26 12:26:32	IGOV On 07/11/2024			Index Future	1	70,000	Member	Buy
2024-07-26 16:39:08	IGOV On 01/08/2024			Index Future	1	70,000	Member	Buy
2024-07-26 16:39:08	IGOV On 01/08/2024			Index Future	1	70,000	Member	Sell
2024-07-26 16:39:26	IGOV On 07/11/2024			Index Future	1	70,000	Member	Sell
2024-07-26 16:39:26	IGOV On 07/11/2024			Index Future	1	70,000	Member	Buy
2024-07-26 17:02:12	IGOV On 01/08/2024			Index Future	1	70,000	Member	Buy
2024-07-26 17:02:12	IGOV On 01/08/2024			Index Future	1	70,000	Client	Sell
2024-07-26 17:02:12	IGOV On 07/11/2024			Index Future	1	70,000	Member	Sell
2024-07-26 17:02:12	IGOV On 07/11/2024			Index Future	1	70,000	Client	Buy
Total for IGOV Index Future					12	840,000		
2024-07-26 11:36:58	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-07-26 11:36:58	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-07-26 11:40:45	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-07-26 11:40:58	R035 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-07-26 11:40:58	R035 On 01/08/2024			Bond Future	1	20,000,000	Client	Buy
2024-07-26 11:42:58	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-07-26 11:43:11	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-26 11:43:11	R035 On 07/11/2024			Bond Future	1	20,000,000	Client	Sell
2024-07-26 12:58:35	R035 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 12:58:35	R035 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 12:58:35	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 12:58:35	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 16:51:14	R035 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-07-26 16:52:06	R035 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 16:52:06	R035 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 16:52:22	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-07-26 16:52:22	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-07-26 17:26:34	R035 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
Total for R035 Bond Future					18	244,000,000		
2024-07-26 10:50:08	R186 On 07/11/2024			Bond Future	1	288,600,000	Member	Sell
2024-07-26 14:36:53	R186 On 07/11/2024			Bond Future	1	288,600,000	Client	Buy
Total for R186 Bond Future					2	577,200,000		
2024-07-26 14:41:22	R214 On 07/11/2024			Bond Future	1	11,500,000	Member	Sell
2024-07-26 14:41:22	R214 On 07/11/2024			Bond Future	1	11,500,000	Member	Buy
2024-07-26 15:36:24	R214 On 07/11/2024			Bond Future	1	11,500,000	Client	Buy
2024-07-26 15:36:24	R214 On 07/11/2024			Bond Future	1	11,500,000	Member	Sell
Total for R214 Bond Future					4	46,000,000		
2024-07-26 07:32:40	R248 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-07-26 09:17:27	R248 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
2024-07-26 17:12:20	R248 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell
2024-07-26 17:17:07	R248 On 07/11/2024			Bond Future	1	2,400,000	Client	Buy
Total for R248 Bond Future					4	8,800,000		
Grand Total for all Instruments					148	6,802,800,000		