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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/07/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-30 08:22:45	2030 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-07-30 09:33:13	2030 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-07-30 17:21:54	2030 On 07/11/2024			Bond Future	1	137,200,000	Member	Buy
2024-07-30 17:29:24	2030 On 07/11/2024			Bond Future	1	85,100,000	Member	Sell
2024-07-30 17:31:21	2030 On 07/11/2024			Bond Future	1	52,100,000	Member	Sell
2024-07-30 17:31:21	2030 On 07/11/2024			Bond Future	1	85,100,000	Client	Sell
2024-07-30 17:31:21	2030 On 07/11/2024			Bond Future	1	52,100,000	Member	Buy
2024-07-30 17:31:21	2030 On 07/11/2024			Bond Future	1	85,100,000	Member	Buy
2024-07-30 17:31:21	2030 On 07/11/2024			Bond Future	1	52,100,000	Client	Sell
Total for 2030 Bond Future					9	550,800,000		
2024-07-30 09:41:11	2037 On 07/11/2024			Bond Future	1	54,000,000	Member	Sell
2024-07-30 09:42:32	2037 On 07/11/2024			Bond Future	1	40,000,000	Member	Buy
2024-07-30 10:15:25	2037 On 07/11/2024			Bond Future	1	14,000,000	Member	Buy
2024-07-30 10:15:25	2037 On 07/11/2024			Bond Future	1	14,000,000	Member	Sell
2024-07-30 10:15:25	2037 On 07/11/2024			Bond Future	1	14,000,000	Client	Buy
2024-07-30 10:15:26	2037 On 07/11/2024			Bond Future	1	40,000,000	Member	Sell
2024-07-30 10:15:26	2037 On 07/11/2024			Bond Future	1	40,000,000	Client	Buy
2024-07-30 10:21:22	2037 On 01/08/2024			Bond Future	1	209,600,000	Member	Buy
2024-07-30 10:21:22	2037 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	21,300,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	54,400,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	300,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	3,600,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	6,000,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	19,900,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	6,100,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	8,100,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	7,200,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	8,700,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	4,500,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	3,600,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	8,100,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	8,100,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,300,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	19,900,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	8,700,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	8,700,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	60,700,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	19,900,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	60,700,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,100,000	Member	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,200,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	54,400,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	300,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	6,100,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,100,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	300,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	54,400,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	6,100,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	21,300,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	4,500,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	4,500,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	6,000,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	7,200,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	21,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	6,000,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	60,700,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	7,200,000	Member	Buy
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,100,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	3,600,000	Client	Sell
2024-07-30 11:25:08	2037 On 01/08/2024			Bond Future	1	2,300,000	Member	Buy
2024-07-30 11:25:09	2037 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-07-30 11:25:09	2037 On 01/08/2024			Bond Future	1	2,200,000	Client	Sell
Total for 2037 Bond Future					56	1,054,400,000		
2024-07-30 08:22:45	2040 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-07-30 09:41:11	2040 On 07/11/2024			Bond Future	1	54,000,000	Member	Sell
2024-07-30 09:42:20	2040 On 07/11/2024			Bond Future	1	40,000,000	Member	Buy
2024-07-30 10:16:17	2040 On 07/11/2024			Bond Future	1	14,000,000	Member	Buy
2024-07-30 10:16:17	2040 On 07/11/2024			Bond Future	1	14,000,000	Client	Buy
2024-07-30 10:16:17	2040 On 07/11/2024			Bond Future	1	40,000,000	Member	Sell
2024-07-30 10:16:17	2040 On 07/11/2024			Bond Future	1	14,000,000	Member	Sell
2024-07-30 10:16:17	2040 On 07/11/2024			Bond Future	1	40,000,000	Client	Buy
2024-07-30 11:19:32	2040 On 07/11/2024			Bond Future	1	2,300,000	Client	Sell
2024-07-30 16:38:50	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-07-30 16:38:50	2040 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2024-07-30 16:42:29	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-07-30 16:42:41	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-07-30 16:42:41	2040 On 01/08/2024			Bond Future	1	15,000,000	Client	Sell
2024-07-30 16:43:01	2040 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2024-07-30 16:43:23	2040 On 07/11/2024			Bond Future	1	15,000,000	Client	Buy
2024-07-30 16:43:23	2040 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2024-07-30 17:21:54	2040 On 07/11/2024			Bond Future	1	28,100,000	Member	Buy
2024-07-30 17:33:08	2040 On 07/11/2024			Bond Future	1	28,100,000	Client	Sell
Total for 2040 Bond Future					19	396,800,000		
2024-07-30 09:24:04	2044 On 01/08/2024			Bond Future	1	115,000,000	Member	Buy
2024-07-30 09:24:04	2044 On 01/08/2024			Bond Future	1	115,000,000	Member	Sell
2024-07-30 15:48:19	2044 On 01/08/2024			Bond Future	1	115,000,000	Member	Buy
2024-07-30 15:48:19	2044 On 01/08/2024			Bond Future	1	115,000,000	Member	Sell
2024-07-30 16:08:05	2044 On 01/08/2024			Bond Future	1	115,000,000	Client	Buy
2024-07-30 16:08:05	2044 On 01/08/2024			Bond Future	1	115,000,000	Member	Sell
2024-07-30 17:21:54	2044 On 07/11/2024			Bond Future	1	60,600,000	Member	Buy
2024-07-30 17:28:46	2044 On 07/11/2024			Bond Future	1	58,100,000	Member	Sell
2024-07-30 17:32:01	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-07-30 17:32:01	2044 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-07-30 17:32:01	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-07-30 18:29:27	2044 On 07/11/2024			Bond Future	1	58,100,000	Member	Buy
2024-07-30 18:29:27	2044 On 07/11/2024			Bond Future	1	58,100,000	Client	Sell
Total for 2044 Bond Future					13	932,400,000		
2024-07-30 08:22:45	R035 On 07/11/2024			Bond Future	1	8,000,000	Member	Sell
2024-07-30 09:34:44	R035 On 07/11/2024			Bond Future	1	5,600,000	Member	Buy
2024-07-30 09:35:24	R035 On 07/11/2024			Bond Future	1	2,400,000	Member	Buy
2024-07-30 09:35:24	R035 On 07/11/2024			Bond Future	1	5,600,000	Client	Buy
2024-07-30 09:35:24	R035 On 07/11/2024			Bond Future	1	5,600,000	Member	Sell
2024-07-30 09:35:24	R035 On 07/11/2024			Bond Future	1	2,400,000	Client	Buy
2024-07-30 09:35:24	R035 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell
2024-07-30 16:38:50	R035 On 01/08/2024			Bond Future	1	21,000,000	Member	Sell
2024-07-30 16:38:50	R035 On 07/11/2024			Bond Future	1	21,000,000	Member	Buy
2024-07-30 16:41:16	R035 On 01/08/2024			Bond Future	1	21,000,000	Member	Buy
2024-07-30 16:41:25	R035 On 01/08/2024			Bond Future	1	21,000,000	Client	Buy
2024-07-30 16:41:25	R035 On 01/08/2024			Bond Future	1	21,000,000	Member	Sell
2024-07-30 16:41:50	R035 On 07/11/2024			Bond Future	1	21,000,000	Member	Sell
2024-07-30 16:42:03	R035 On 07/11/2024			Bond Future	1	21,000,000	Client	Sell
2024-07-30 16:42:03	R035 On 07/11/2024			Bond Future	1	21,000,000	Member	Buy
Total for R035 Bond Future					15	200,000,000		
2024-07-30 08:22:45	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-07-30 09:37:59	R186 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-07-30 09:50:29	R186 On 07/11/2024			Bond Future	1	11,500,000	Member	Sell
2024-07-30 17:07:50	R186 On 07/11/2024			Bond Future	1	48,400,000	Member	Buy
2024-07-30 17:20:44	R186 On 07/11/2024			Bond Future	1	35,000,000	Member	Sell
2024-07-30 17:23:59	R186 On 07/11/2024			Bond Future	1	13,400,000	Member	Sell
2024-07-30 17:23:59	R186 On 07/11/2024			Bond Future	1	13,400,000	Client	Sell
2024-07-30 17:23:59	R186 On 07/11/2024			Bond Future	1	13,400,000	Member	Buy
2024-07-30 17:24:00	R186 On 07/11/2024			Bond Future	1	35,000,000	Client	Sell
2024-07-30 17:24:00	R186 On 07/11/2024			Bond Future	1	35,000,000	Member	Buy
2024-07-30 17:30:17	R186 On 07/11/2024			Bond Future	1	11,500,000	Client	Buy
Total for R186 Bond Future					11	220,600,000		
2024-07-30 09:17:08	R213 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-07-30 09:17:08	R213 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-07-30 11:41:25	R213 On 07/11/2024			Bond Future	1	1,600,000	Client	Buy
2024-07-30 11:41:25	R213 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
Total for R213 Bond Future					4	6,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-07-30 08:22:45	R214 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-07-30 09:36:41	R214 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
Total for R214 Bond Future					2	3,000,000		
Grand Total for all Instruments					129	3,364,400,000		