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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-05 17:22:59	2030 On 07/11/2024			Bond Future	1	21,300,000	Member	Sell
2024-08-05 17:44:37	2030 On 07/11/2024			Bond Future	1	21,300,000	Client	Buy
Total for 2030 Bond Future					2	42,600,000		
2024-08-05 11:32:04	2037 On 07/11/2024			Bond Future	1	220,000,000	Member	Sell
2024-08-05 12:05:41	2037 On 07/11/2024			Bond Future	1	167,900,000	Member	Buy
2024-08-05 12:06:28	2037 On 07/11/2024			Bond Future	1	52,100,000	Member	Buy
2024-08-05 12:06:28	2037 On 07/11/2024			Bond Future	1	167,900,000	Member	Sell
2024-08-05 12:06:28	2037 On 07/11/2024			Bond Future	1	52,100,000	Member	Sell
2024-08-05 12:06:28	2037 On 07/11/2024			Bond Future	1	167,900,000	Client	Buy
2024-08-05 12:06:28	2037 On 07/11/2024			Bond Future	1	52,100,000	Client	Buy
2024-08-05 16:39:25	2037 On 07/11/2024			Bond Future	1	60,500,000	Member	Buy
2024-08-05 17:06:31	2037 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-08-05 17:10:29	2037 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	6,700,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	4,200,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	41,300,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	900,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	800,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	6,700,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	41,300,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	41,300,000	Member	Buy
2024-08-05 17:10:30	2037 On 07/11/2024			Bond Future	1	6,700,000	Client	Sell
Total for 2037 Bond Future					47	1,122,000,000		
2024-08-05 16:39:25	2040 On 07/11/2024			Bond Future	1	326,500,000	Member	Buy
2024-08-05 17:03:39	2040 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	230,000,000	Member	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	15,600,000	Member	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	71,000,000	Member	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	5,200,000	Member	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	15,600,000	Client	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	71,000,000	Client	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	71,000,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	5,200,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	800,000	Client	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	15,600,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	230,000,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	5,200,000	Client	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	1,700,000	Client	Sell
2024-08-05 17:05:26	2040 On 07/11/2024			Bond Future	1	230,000,000	Client	Sell
Total for 2040 Bond Future					22	1,306,000,000		
2024-08-05 11:32:04	R035 On 07/11/2024			Bond Future	1	150,000,000	Member	Sell
2024-08-05 12:07:15	R035 On 07/11/2024			Bond Future	1	118,100,000	Member	Buy
2024-08-05 12:07:46	R035 On 07/11/2024			Bond Future	1	118,100,000	Client	Buy
2024-08-05 12:07:46	R035 On 07/11/2024			Bond Future	1	31,900,000	Member	Buy
2024-08-05 12:07:46	R035 On 07/11/2024			Bond Future	1	118,100,000	Member	Sell
2024-08-05 12:07:46	R035 On 07/11/2024			Bond Future	1	31,900,000	Member	Sell
2024-08-05 12:07:46	R035 On 07/11/2024			Bond Future	1	31,900,000	Client	Buy
Total for R035 Bond Future					7	600,000,000		
2024-08-05 14:43:51	R210 On 07/11/2024			Bond Future	1	3,600,000	Member	Sell
2024-08-05 14:44:31	R210 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-05 14:52:38	R210 On 07/11/2024			Bond Future	1	1,600,000	Client	Buy
Total for R210 Bond Future					13	14,400,000		

