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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-06 15:56:49	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-08-06 16:03:40	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-08-06 16:05:20	2030 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-08-06 16:05:20	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-08-06 16:24:06	2030 On 07/11/2024			Bond Future	1	6,900,000	Member	Sell
2024-08-06 16:37:43	2030 On 07/11/2024			Bond Future	1	6,900,000	Client	Buy
2024-08-06 16:43:18	2030 On 07/11/2024			Bond Future	1	10,200,000	Member	Buy
2024-08-06 16:55:37	2030 On 07/11/2024			Bond Future	1	159,200,000	Member	Buy
2024-08-06 16:56:00	2030 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-08-06 16:56:52	2030 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-08-06 16:56:52	2030 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-08-06 16:56:52	2030 On 07/11/2024			Bond Future	1	4,200,000	Client	Sell
2024-08-06 16:56:52	2030 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-08-06 16:56:52	2030 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-08-06 17:40:19	2030 On 07/11/2024			Bond Future	1	82,100,000	Member	Sell
2024-08-06 17:41:17	2030 On 07/11/2024			Bond Future	1	77,100,000	Member	Sell
2024-08-06 17:41:17	2030 On 07/11/2024			Bond Future	1	82,100,000	Client	Sell
2024-08-06 17:41:17	2030 On 07/11/2024			Bond Future	1	77,100,000	Member	Buy
2024-08-06 17:41:17	2030 On 07/11/2024			Bond Future	1	77,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-06 17:41:17	2030 On 07/11/2024			Bond Future	1	82,100,000	Member	Buy
Total for 2030 Bond Future					20	707,400,000		
2024-08-06 10:27:49	2032 On 07/11/2024			Bond Future	1	110,000,000	Member	Buy
2024-08-06 10:28:30	2032 On 07/11/2024			Bond Future	1	110,000,000	Member	Sell
2024-08-06 10:48:59	2032 On 07/11/2024			Bond Future	1	110,000,000	Member	Buy
2024-08-06 10:48:59	2032 On 07/11/2024			Bond Future	1	110,000,000	Client	Sell
Total for 2032 Bond Future					4	440,000,000		
2024-08-06 16:44:18	2037 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-08-06 16:53:08	2037 On 07/11/2024			Bond Future	1	4,500,000	Client	Sell
2024-08-06 16:55:37	2037 On 07/11/2024			Bond Future	1	52,100,000	Member	Buy
2024-08-06 17:39:36	2037 On 07/11/2024			Bond Future	1	52,100,000	Client	Sell
Total for 2037 Bond Future					4	113,200,000		
2024-08-06 16:44:18	2040 On 07/11/2024			Bond Future	1	4,300,000	Member	Buy
2024-08-06 16:51:31	2040 On 07/11/2024			Bond Future	1	4,300,000	Client	Sell
2024-08-06 17:18:35	2040 On 07/11/2024			Bond Future	1	111,600,000	Member	Buy
2024-08-06 17:42:45	2040 On 07/11/2024			Bond Future	1	73,600,000	Member	Sell
2024-08-06 17:43:44	2040 On 07/11/2024			Bond Future	1	38,000,000	Member	Sell
2024-08-06 17:43:44	2040 On 07/11/2024			Bond Future	1	73,600,000	Client	Sell
2024-08-06 17:43:44	2040 On 07/11/2024			Bond Future	1	38,000,000	Member	Buy
2024-08-06 17:43:44	2040 On 07/11/2024			Bond Future	1	38,000,000	Client	Sell
2024-08-06 17:43:44	2040 On 07/11/2024			Bond Future	1	73,600,000	Member	Buy
Total for 2040 Bond Future					9	455,000,000		
2024-08-06 15:57:19	ALBI On 07/11/2024			Index Future	1	30,000	Member	Buy
2024-08-06 15:57:19	ALBI On 07/11/2024			Index Future	1	30,000	Member	Sell
2024-08-06 16:39:55	ALBI On 07/11/2024			Index Future	1	30,000	Member	Buy
2024-08-06 16:39:55	ALBI On 07/11/2024			Index Future	1	30,000	Member	Sell
2024-08-06 17:09:43	ALBI On 07/11/2024			Index Future	1	30,000	Client	Sell
2024-08-06 17:09:43	ALBI On 07/11/2024			Index Future	1	30,000	Member	Buy
Total for ALBI Index Future					6	180,000		
2024-08-06 15:57:19	IGOV On 07/11/2024			Index Future	1	20,000	Member	Buy
2024-08-06 15:57:19	IGOV On 07/11/2024			Index Future	1	20,000	Member	Sell
2024-08-06 16:40:09	IGOV On 07/11/2024			Index Future	1	20,000	Member	Sell
2024-08-06 16:40:09	IGOV On 07/11/2024			Index Future	1	20,000	Member	Buy
2024-08-06 17:09:52	IGOV On 07/11/2024			Index Future	1	20,000	Client	Sell
2024-08-06 17:09:52	IGOV On 07/11/2024			Index Future	1	20,000	Member	Buy
Total for IGOV Index Future					6	120,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-06 15:53:56	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-08-06 15:53:56	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-08-06 16:39:38	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-08-06 16:39:38	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-08-06 17:10:05	R035 On 07/11/2024			Bond Future	1	4,700,000	Client	Sell
2024-08-06 17:10:05	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
Total for R035 Bond Future					6	28,200,000		
2024-08-06 15:56:49	R186 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-08-06 16:06:35	R186 On 07/11/2024			Bond Future	1	3,200,000	Member	Buy
2024-08-06 16:07:42	R186 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-08-06 16:07:42	R186 On 07/11/2024			Bond Future	1	3,200,000	Client	Buy
2024-08-06 16:24:06	R186 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-08-06 16:34:24	R186 On 07/11/2024			Bond Future	1	9,400,000	Client	Buy
2024-08-06 16:43:18	R186 On 07/11/2024			Bond Future	1	13,700,000	Member	Buy
2024-08-06 16:54:54	R186 On 07/11/2024			Bond Future	1	13,700,000	Client	Sell
Total for R186 Bond Future					8	59,000,000		
2024-08-06 15:56:49	R209 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-08-06 16:00:47	R209 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-08-06 16:02:41	R209 On 07/11/2024			Bond Future	1	1,100,000	Client	Buy
2024-08-06 16:02:41	R209 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
Total for R209 Bond Future					4	4,400,000		
2024-08-06 16:43:18	R213 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-08-06 16:55:28	R213 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
Total for R213 Bond Future					2	7,000,000		
2024-08-06 16:24:06	R214 On 07/11/2024			Bond Future	1	95,500,000	Member	Sell
2024-08-06 16:35:24	R214 On 07/11/2024			Bond Future	1	95,500,000	Client	Buy
2024-08-06 16:43:18	R214 On 07/11/2024			Bond Future	1	6,400,000	Member	Sell
2024-08-06 17:31:25	R214 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-08-06 17:32:28	R214 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-08-06 17:32:28	R214 On 07/11/2024			Bond Future	1	1,900,000	Client	Buy
2024-08-06 17:32:28	R214 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-08-06 17:32:28	R214 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-08-06 17:32:28	R214 On 07/11/2024			Bond Future	1	4,500,000	Client	Buy
Total for R214 Bond Future					9	216,600,000		
2024-08-06 08:54:50	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-06 08:54:50	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-06 08:59:29	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-06 08:59:29	R248 On 07/11/2024			Bond Future	1	300,000	Client	Buy
Total for R248 Bond Future					4	1,200,000		
Grand Total for all Instruments					82	2,032,300,000		