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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-07 08:23:57	2030 On 07/11/2024			Bond Future	1	6,900,000	Member	Sell
2024-08-07 11:09:25	2030 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-08-07 11:09:58	2030 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-08-07 11:09:58	2030 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-08-07 11:09:58	2030 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-08-07 11:09:58	2030 On 07/11/2024			Bond Future	1	4,800,000	Client	Buy
2024-08-07 11:09:58	2030 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-08-07 12:46:56	2030 On 07/11/2024			Bond Future	1	379,500,000	Member	Sell
2024-08-07 13:05:37	2030 On 07/11/2024			Bond Future	1	379,500,000	Client	Buy
2024-08-07 14:26:47	2030 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-08-07 15:34:52	2030 On 07/11/2024			Bond Future	1	2,600,000	Client	Buy
Total for 2030 Bond Future					11	791,800,000		
2024-08-07 12:46:56	2032 On 07/11/2024			Bond Future	1	107,500,000	Member	Sell
2024-08-07 13:09:38	2032 On 07/11/2024			Bond Future	1	107,500,000	Member	Buy
2024-08-07 13:10:12	2032 On 07/11/2024			Bond Future	1	107,500,000	Member	Sell
2024-08-07 13:10:12	2032 On 07/11/2024			Bond Future	1	107,500,000	Client	Buy
Total for 2032 Bond Future					4	430,000,000		
2024-08-07 15:38:48	2037 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-07 16:28:29	2037 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
Total for 2037 Bond Future					2	3,400,000		
2024-08-07 12:45:31	2040 On 07/11/2024			Bond Future	1	120,000,000	Client	Sell
2024-08-07 12:45:31	2040 On 07/11/2024			Bond Future	1	120,000,000	Member	Sell
2024-08-07 12:45:31	2040 On 07/11/2024			Bond Future	1	120,000,000	Member	Buy
2024-08-07 12:45:31	2040 On 07/11/2024			Bond Future	1	120,000,000	Client	Buy
2024-08-07 12:46:56	2040 On 07/11/2024			Bond Future	1	120,000,000	Member	Sell
2024-08-07 12:52:49	2040 On 07/11/2024			Bond Future	1	100,000,000	Member	Buy
2024-08-07 12:53:18	2040 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-08-07 12:53:18	2040 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-08-07 12:53:18	2040 On 07/11/2024			Bond Future	1	20,000,000	Client	Buy
2024-08-07 12:53:19	2040 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-08-07 12:53:19	2040 On 07/11/2024			Bond Future	1	100,000,000	Client	Buy
2024-08-07 15:38:48	2040 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-08-07 16:25:05	2040 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-07 16:29:39	2040 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-08-07 16:53:01	2040 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2040 Bond Future					15	966,200,000		
2024-08-07 11:06:34	R035 On 07/11/2024			Bond Future	1	31,900,000	Member	Buy
2024-08-07 11:30:30	R035 On 07/11/2024			Bond Future	1	31,900,000	Client	Sell
Total for R035 Bond Future					2	63,800,000		
2024-08-07 12:46:56	R186 On 07/11/2024			Bond Future	1	192,900,000	Member	Sell
2024-08-07 13:02:43	R186 On 07/11/2024			Bond Future	1	29,900,000	Member	Buy
2024-08-07 13:05:24	R186 On 07/11/2024			Bond Future	1	163,000,000	Member	Buy
2024-08-07 13:05:24	R186 On 07/11/2024			Bond Future	1	163,000,000	Client	Buy
2024-08-07 13:05:24	R186 On 07/11/2024			Bond Future	1	29,900,000	Client	Buy
2024-08-07 13:05:24	R186 On 07/11/2024			Bond Future	1	163,000,000	Member	Sell
2024-08-07 13:05:24	R186 On 07/11/2024			Bond Future	1	29,900,000	Member	Sell
2024-08-07 14:26:47	R186 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-08-07 15:33:11	R186 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy
Total for R186 Bond Future					9	781,000,000		
2024-08-07 16:25:05	R213 On 07/11/2024			Bond Future	1	8,100,000	Member	Buy
2024-08-07 16:58:25	R213 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-08-07 17:02:42	R213 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-08-07 17:02:42	R213 On 07/11/2024			Bond Future	1	4,600,000	Client	Sell
2024-08-07 17:02:42	R213 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-08-07 17:02:42	R213 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-07 17:02:42	R213 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
Total for R213 Bond Future					7	32,400,000		
Grand Total for all Instruments					50	3,068,600,000		