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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-08 12:32:04	2025 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-08-08 12:32:04	2025 On 07/11/2024			Bond Future	1	500,000	Member	Buy
Total for 2025 Bond Future					2	1,000,000		
2024-08-08 09:42:07	2030 On 07/11/2024			Bond Future	1	55,000,000	Member	Sell
2024-08-08 09:42:41	2030 On 07/11/2024			Bond Future	1	55,000,000	Member	Buy
2024-08-08 11:23:46	2030 On 07/11/2024			Bond Future	1	55,000,000	Client	Buy
2024-08-08 11:23:46	2030 On 07/11/2024			Bond Future	1	55,000,000	Member	Sell
2024-08-08 15:14:59	2030 On 07/11/2024			Bond Future	1	635,000,000	Member	Sell
2024-08-08 15:48:34	2030 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	160,000,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	42,900,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	41,200,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	37,300,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	27,500,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	21,600,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	17,900,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	15,900,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	37,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	20,000,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	15,900,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	42,900,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	17,900,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	27,500,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	160,000,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	200,000,000	Member	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	200,000,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	200,000,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	17,900,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	41,200,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	15,900,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	21,600,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	42,900,000	Client	Buy
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	160,000,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	27,500,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	21,600,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	37,300,000	Member	Sell
2024-08-08 15:49:42	2030 On 07/11/2024			Bond Future	1	41,200,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	8,400,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	8,400,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	8,400,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	6,200,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	6,800,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	11,300,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	8,400,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	4,900,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	6,200,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	8,400,000	Member	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	6,800,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	2,700,000	Client	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	11,300,000	Member	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	4,900,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	4,900,000	Member	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	11,300,000	Member	Sell
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	8,400,000	Member	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	6,800,000	Member	Buy
2024-08-08 15:49:43	2030 On 07/11/2024			Bond Future	1	6,200,000	Member	Buy
Total for 2030 Bond Future					59	2,760,000,000		
2024-08-08 11:42:38	2032 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-08 13:54:37	2032 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell
Total for 2032 Bond Future					2	2,400,000		
2024-08-08 09:30:47	2037 On 07/11/2024			Bond Future	1	130,000,000	Member	Buy
2024-08-08 09:31:24	2037 On 07/11/2024			Bond Future	1	130,000,000	Member	Sell
2024-08-08 11:23:17	2037 On 07/11/2024			Bond Future	1	130,000,000	Member	Buy
2024-08-08 11:23:17	2037 On 07/11/2024			Bond Future	1	130,000,000	Client	Sell
2024-08-08 11:42:38	2037 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-08 13:53:40	2037 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-08-08 16:33:16	2037 On 07/11/2024			Bond Future	1	17,700,000	Member	Buy
2024-08-08 16:36:48	2037 On 07/11/2024			Bond Future	1	17,700,000	Client	Sell
Total for 2037 Bond Future					8	556,200,000		
2024-08-08 09:47:40	2040 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-08-08 09:48:16	2040 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-08-08 11:24:46	2040 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-08-08 11:24:46	2040 On 07/11/2024			Bond Future	1	6,000,000	Client	Sell
2024-08-08 16:33:16	2040 On 07/11/2024			Bond Future	1	16,500,000	Member	Buy
2024-08-08 16:36:07	2040 On 07/11/2024			Bond Future	1	16,500,000	Client	Sell
Total for 2040 Bond Future					6	57,000,000		
2024-08-08 17:05:19	2044 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-08 17:08:42	2044 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2044 Bond Future					2	3,200,000		
2024-08-08 11:05:13	R035 On 07/11/2024			Bond Future	1	95,200,000	Member	Sell
2024-08-08 11:05:13	R035 On 07/11/2024			Bond Future	1	95,200,000	Member	Buy
2024-08-08 11:23:00	R035 On 07/11/2024			Bond Future	1	95,200,000	Client	Buy
2024-08-08 11:23:00	R035 On 07/11/2024			Bond Future	1	95,200,000	Member	Sell
2024-08-08 15:14:59	R035 On 07/11/2024			Bond Future	1	337,600,000	Member	Sell
2024-08-08 15:48:10	R035 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	9,500,000	Member	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	10,600,000	Member	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	316,000,000	Member	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	316,000,000	Member	Sell
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	10,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	316,000,000	Client	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	9,500,000	Client	Buy
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	10,600,000	Member	Sell
2024-08-08 15:49:30	R035 On 07/11/2024			Bond Future	1	9,500,000	Member	Sell
Total for R035 Bond Future					17	1,731,200,000		
2024-08-08 16:34:24	R186 On 07/11/2024			Bond Future	1	8,100,000	Member	Sell
2024-08-08 16:34:24	R186 On 07/11/2024			Bond Future	1	8,100,000	Member	Buy
2024-08-08 16:38:12	R186 On 07/11/2024			Bond Future	1	8,100,000	Member	Sell
2024-08-08 16:38:12	R186 On 07/11/2024			Bond Future	1	8,100,000	Client	Buy
Total for R186 Bond Future					4	32,400,000		
2024-08-08 12:44:07	R210 On 07/11/2024			Bond Future	1	7,100,000	Member	Sell
2024-08-08 12:45:07	R210 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	3,200,000	Member	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	1,800,000	Client	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	3,200,000	Client	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy
2024-08-08 12:47:23	R210 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
Total for R210 Bond Future					13	28,400,000		
2024-08-08 15:14:59	R214 On 07/11/2024			Bond Future	1	885,100,000	Member	Sell
2024-08-08 15:50:34	R214 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	18,500,000	Member	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	172,300,000	Member	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	56,500,000	Client	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	18,500,000	Client	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	56,500,000	Member	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	608,700,000	Member	Buy
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	18,500,000	Member	Sell
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	608,700,000	Member	Sell
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	56,500,000	Member	Sell
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	608,700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	172,300,000	Member	Sell
2024-08-08 15:51:28	R214 On 07/11/2024			Bond Future	1	172,300,000	Client	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	7,300,000	Member	Sell
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	7,300,000	Client	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	1,900,000	Client	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	14,200,000	Client	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	14,200,000	Member	Sell
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	5,700,000	Member	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	14,200,000	Member	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	7,300,000	Member	Buy
2024-08-08 15:51:29	R214 On 07/11/2024			Bond Future	1	5,700,000	Client	Buy
Total for R214 Bond Future					25	3,540,400,000		
2024-08-08 17:05:19	R248 On 07/11/2024			Bond Future	1	6,000,000	Member	Buy
2024-08-08 17:12:30	R248 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-08-08 17:13:05	R248 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-08-08 17:13:05	R248 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-08-08 17:13:05	R248 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2024-08-08 17:13:05	R248 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-08-08 17:13:05	R248 On 07/11/2024			Bond Future	1	4,500,000	Client	Sell
Total for R248 Bond Future					7	24,000,000		
Grand Total for all Instruments					145	8,736,200,000		