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INTEREST RATE DERIVATIVES
 DERIVATIVES MATCHED TRADES REPORT
 REPORT FOR: 19/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-19 14:07:40	2030 On 07/11/2024			Bond Future	1	140,300,000	Member	Sell
2024-08-19 16:48:39	2030 On 07/11/2024			Bond Future	1	100,300,000	Member	Buy
2024-08-19 16:50:51	2030 On 07/11/2024			Bond Future	1	40,000,000	Member	Buy
2024-08-19 16:50:51	2030 On 07/11/2024			Bond Future	1	40,000,000	Member	Sell
2024-08-19 16:50:51	2030 On 07/11/2024			Bond Future	1	40,000,000	Client	Buy
2024-08-19 16:50:51	2030 On 07/11/2024			Bond Future	1	100,300,000	Member	Sell
2024-08-19 16:50:51	2030 On 07/11/2024			Bond Future	1	100,300,000	Client	Buy
Total for 2030 Bond Future					7	561,200,000		
2024-08-19 09:44:00	2032 On 07/11/2024			Bond Future	1	24,900,000	Member	Buy
2024-08-19 16:58:30	2032 On 07/11/2024			Bond Future	1	24,900,000	Client	Sell
Total for 2032 Bond Future					2	49,800,000		
2024-08-19 14:07:40	2037 On 07/11/2024			Bond Future	1	275,300,000	Member	Sell
2024-08-19 16:54:01	2037 On 07/11/2024			Bond Future	1	195,300,000	Member	Buy
2024-08-19 16:54:33	2037 On 07/11/2024			Bond Future	1	80,000,000	Member	Buy
2024-08-19 16:54:33	2037 On 07/11/2024			Bond Future	1	80,000,000	Client	Buy
2024-08-19 16:54:33	2037 On 07/11/2024			Bond Future	1	195,300,000	Client	Buy
2024-08-19 16:54:33	2037 On 07/11/2024			Bond Future	1	80,000,000	Member	Sell
2024-08-19 16:54:33	2037 On 07/11/2024			Bond Future	1	195,300,000	Member	Sell
Total for 2037 Bond Future					7	1,101,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-19 10:30:34	2040 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2024-08-19 10:30:34	2040 On 07/11/2024			Bond Future	1	15,000,000	Client	Sell
2024-08-19 10:39:34	2040 On 07/11/2024			Bond Future	1	15,000,000	Client	Buy
2024-08-19 10:39:34	2040 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
Total for 2040 Bond Future					4	60,000,000		
2024-08-19 14:07:40	2044 On 07/11/2024			Bond Future	1	178,100,000	Member	Sell
2024-08-19 16:55:30	2044 On 07/11/2024			Bond Future	1	3,700,000	Member	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	74,700,000	Member	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	47,100,000	Member	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	41,500,000	Member	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	11,100,000	Member	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	74,700,000	Client	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	3,700,000	Client	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	11,100,000	Client	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	47,100,000	Client	Buy
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	3,700,000	Member	Sell
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	11,100,000	Member	Sell
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	41,500,000	Member	Sell
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	47,100,000	Member	Sell
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	74,700,000	Member	Sell
2024-08-19 16:58:48	2044 On 07/11/2024			Bond Future	1	41,500,000	Client	Buy
Total for 2044 Bond Future					16	712,400,000		
2024-08-19 15:52:33	2046 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-19 15:52:33	2046 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2024-08-19 15:55:00	2046 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2024-08-19 15:57:12	2046 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-19 16:30:20	2046 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2024-08-19 16:30:20	2046 On 06/11/2025			Bond Future	1	300,000	Client	Buy
2024-08-19 16:31:10	2046 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-19 16:31:10	2046 On 07/11/2024			Bond Future	1	300,000	Client	Sell
Total for 2046 Bond Future					8	2,400,000		
2024-08-19 15:52:33	2050 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-19 15:52:33	2050 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2024-08-19 15:54:08	2050 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2024-08-19 15:56:03	2050 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-19 16:25:11	2050 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2024-08-19 16:25:11	2050 On 06/11/2025			Bond Future	1	300,000	Client	Buy
2024-08-19 16:26:03	2050 On 07/11/2024			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-19 16:26:03	2050 On 07/11/2024			Bond Future	1	300,000	Member	Buy
Total for 2050 Bond Future					8	2,400,000		
2024-08-19 14:54:23	ALBI On 07/11/2024			Index Future	1	10,000	Member	Sell
2024-08-19 14:54:23	ALBI On 07/11/2024			Index Future	1	10,000	Member	Buy
2024-08-19 15:02:50	ALBI On 07/11/2024			Index Future	1	10,000	Member	Buy
2024-08-19 15:48:01	ALBI On 07/11/2024			Index Future	1	10,000	Client	Sell
Total for ALBI Index Future					4	40,000		
2024-08-19 15:06:11	GOVI On 07/11/2024			GOVI	1	50,000	Member	Sell
2024-08-19 15:06:11	GOVI On 07/11/2024			GOVI	1	50,000	Member	Buy
2024-08-19 16:17:10	GOVI On 07/11/2024			GOVI	1	50,000	Member	Sell
2024-08-19 16:17:10	GOVI On 07/11/2024			GOVI	1	50,000	Member	Buy
2024-08-19 16:23:55	GOVI On 07/11/2024			GOVI	1	50,000	Member	Sell
2024-08-19 16:23:55	GOVI On 07/11/2024			GOVI	1	50,000	Client	Buy
Total for GOVI GOVI					6	300,000		
2024-08-19 14:07:40	R186 On 07/11/2024			Bond Future	1	500,100,000	Member	Sell
2024-08-19 16:50:29	R186 On 07/11/2024			Bond Future	1	365,700,000	Member	Buy
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	11,400,000	Client	Buy
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	123,000,000	Client	Buy
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	11,400,000	Member	Buy
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	123,000,000	Member	Buy
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	365,700,000	Member	Sell
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	365,700,000	Client	Buy
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	11,400,000	Member	Sell
2024-08-19 16:52:39	R186 On 07/11/2024			Bond Future	1	123,000,000	Member	Sell
2024-08-19 17:04:31	R186 On 07/11/2024			Bond Future	1	18,600,000	Member	Buy
2024-08-19 17:17:40	R186 On 07/11/2024			Bond Future	1	18,600,000	Client	Sell
Total for R186 Bond Future					12	2,037,600,000		
2024-08-19 15:14:00	R210 On 07/11/2024			Bond Future	1	7,100,000	Member	Sell
2024-08-19 15:16:26	R210 On 07/11/2024			Bond Future	1	3,200,000	Member	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	3,200,000	Client	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	1,800,000	Client	Buy
2024-08-19 15:25:35	R210 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
Total for R210 Bond Future					13	28,400,000		
2024-08-19 09:44:00	R213 On 07/11/2024			Bond Future	1	28,000,000	Member	Buy
2024-08-19 17:01:04	R213 On 07/11/2024			Bond Future	1	28,000,000	Client	Sell
Total for R213 Bond Future					2	56,000,000		
2024-08-19 11:03:27	R214 On 07/11/2024			Bond Future	1	86,700,000	Member	Sell
2024-08-19 16:56:20	R214 On 07/11/2024			Bond Future	1	8,300,000	Member	Buy
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	5,600,000	Member	Buy
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	72,800,000	Member	Buy
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	72,800,000	Member	Sell
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	8,300,000	Member	Sell
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	5,600,000	Client	Buy
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	72,800,000	Client	Buy
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	5,600,000	Member	Sell
2024-08-19 16:57:23	R214 On 07/11/2024			Bond Future	1	8,300,000	Client	Buy
Total for R214 Bond Future					10	346,800,000		
Grand Total for all Instruments					99	4,958,540,000		