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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-21 09:05:24	2030 On 07/11/2024			Bond Future	1	108,200,000	Member	Sell
2024-08-21 09:39:21	2030 On 07/11/2024			Bond Future	1	108,200,000	Client	Buy
2024-08-21 11:21:23	2030 On 07/11/2024			Bond Future	1	387,400,000	Member	Sell
2024-08-21 11:39:06	2030 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-08-21 12:13:11	2030 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-08-21 13:01:59	2030 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	136,300,000	Member	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	123,400,000	Member	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	110,700,000	Member	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	136,300,000	Client	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	110,700,000	Member	Sell
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	16,000,000	Client	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	16,000,000	Member	Sell
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	16,000,000	Member	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	136,300,000	Member	Sell
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	123,400,000	Client	Buy
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	123,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-21 13:05:21	2030 On 07/11/2024			Bond Future	1	110,700,000	Client	Buy
Total for 2030 Bond Future					20	1,786,000,000		
2024-08-21 11:21:23	2032 On 07/11/2024			Bond Future	1	106,900,000	Member	Sell
2024-08-21 12:16:12	2032 On 07/11/2024			Bond Future	1	106,900,000	Client	Buy
Total for 2032 Bond Future					2	213,800,000		
2024-08-21 10:09:14	2037 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-08-21 10:09:14	2037 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2024-08-21 10:16:49	2037 On 07/11/2024			Bond Future	1	19,400,000	Client	Sell
2024-08-21 10:16:49	2037 On 07/11/2024			Bond Future	1	19,400,000	Client	Buy
2024-08-21 11:39:06	2037 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-08-21 12:12:43	2037 On 07/11/2024			Bond Future	1	100,000,000	Client	Buy
2024-08-21 16:43:40	2037 On 07/08/2025	10.55	Call	Bond Future	1	234,100,000	Member	Buy
2024-08-21 16:43:40	2037 On 07/08/2025	11.42	Put	Bond Future	1	234,100,000	Member	Sell
2024-08-21 16:43:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	234,100,000	Member	Buy
2024-08-21 16:43:40	2037 On 07/08/2025	10.55	Call	Bond Future	1	234,100,000	Member	Sell
2024-08-21 16:43:40	2037 On 07/08/2025	11.42	Put	Bond Future	1	234,100,000	Member	Buy
2024-08-21 16:43:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	234,100,000	Member	Sell
2024-08-21 17:00:50	2037 On 07/08/2025	12.17	Put	Bond Future	1	234,100,000	Member	Buy
2024-08-21 17:00:50	2037 On 07/08/2025	12.17	Put	Bond Future	1	1,200,000	Member	Sell
2024-08-21 17:01:11	2037 On 07/08/2025	11.42	Put	Bond Future	1	234,100,000	Member	Sell
2024-08-21 17:01:11	2037 On 07/08/2025	11.42	Put	Bond Future	1	1,200,000	Member	Buy
2024-08-21 17:01:34	2037 On 07/08/2025	10.55	Call	Bond Future	1	234,100,000	Member	Buy
2024-08-21 17:01:34	2037 On 07/08/2025	10.55	Call	Bond Future	1	1,200,000	Member	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	6,600,000	Member	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	106,000,000	Member	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	100,000,000	Member	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	9,600,000	Member	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	10,700,000	Member	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	106,000,000	Member	Buy
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	106,000,000	Client	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	100,000,000	Member	Buy
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	100,000,000	Client	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	9,600,000	Member	Buy
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	9,600,000	Client	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	10,700,000	Member	Buy
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	10,700,000	Client	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	6,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	6,600,000	Client	Sell
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	1,200,000	Member	Buy
2024-08-21 17:16:40	2037 On 07/08/2025	12.17	Put	Bond Future	1	1,200,000	Client	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	106,000,000	Member	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	100,000,000	Member	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	9,600,000	Member	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	10,700,000	Member	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	6,600,000	Member	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	106,000,000	Member	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	106,000,000	Client	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	100,000,000	Member	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	100,000,000	Client	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	9,600,000	Member	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	9,600,000	Client	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	10,700,000	Member	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	10,700,000	Client	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	6,600,000	Member	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	6,600,000	Client	Buy
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	1,200,000	Member	Sell
2024-08-21 17:24:30	2037 On 07/08/2025	11.42	Put	Bond Future	1	1,200,000	Client	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	10,700,000	Member	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	106,000,000	Member	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	106,000,000	Client	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	100,000,000	Member	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	100,000,000	Client	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	9,600,000	Member	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	9,600,000	Client	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	10,700,000	Member	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	10,700,000	Client	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	6,600,000	Member	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	6,600,000	Client	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	1,200,000	Member	Buy
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	1,200,000	Client	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	6,600,000	Member	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	106,000,000	Member	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	100,000,000	Member	Sell
2024-08-21 17:30:30	2037 On 07/08/2025	10.55	Call	Bond Future	1	9,600,000	Member	Sell
Total for 2037 Bond Future					69	4,455,600,000		
2024-08-21 09:32:49	2038 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-21 09:34:27	2038 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-08-21 13:58:55	2038 On 07/11/2024			Bond Future	1	2,600,000	Client	Sell
2024-08-21 13:58:55	2038 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
Total for 2038 Bond Future					4	10,400,000		
2024-08-21 11:39:06	2040 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-08-21 12:12:00	2040 On 07/11/2024			Bond Future	1	100,000,000	Client	Buy
Total for 2040 Bond Future					2	200,000,000		
2024-08-21 10:34:09	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-08-21 10:34:09	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-08-21 10:50:13	2044 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-21 10:50:13	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	1,300,000	Client	Buy
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-08-21 11:12:30	2044 On 07/11/2024			Bond Future	1	900,000	Member	Sell
Total for 2044 Bond Future					12	15,000,000		
2024-08-21 09:32:49	2046 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-21 09:34:12	2046 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-08-21 13:57:52	2046 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-21 13:57:52	2046 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
Total for 2046 Bond Future					4	12,000,000		
2024-08-21 09:32:49	2050 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-21 09:33:59	2050 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-08-21 13:57:01	2050 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-08-21 13:57:01	2050 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
Total for 2050 Bond Future					4	12,000,000		
2024-08-21 09:05:24	R186 On 07/11/2024			Bond Future	1	76,100,000	Member	Buy
2024-08-21 09:37:58	R186 On 07/11/2024			Bond Future	1	76,100,000	Client	Sell
2024-08-21 10:16:05	R186 On 07/11/2024			Bond Future	1	82,000,000	Client	Buy
2024-08-21 10:16:05	R186 On 07/11/2024			Bond Future	1	82,000,000	Client	Sell
2024-08-21 16:23:45	R186 On 07/11/2024			Bond Future	1	12,500,000	Member	Sell
2024-08-21 17:42:06	R186 On 07/11/2024			Bond Future	1	12,500,000	Client	Buy
Total for R186 Bond Future					6	341,200,000		
2024-08-21 09:32:49	R202 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-21 09:33:41	R202 On 07/11/2024			Bond Future	1	1,300,000	Member	Sell
2024-08-21 13:55:07	R202 On 07/11/2024			Bond Future	1	1,300,000	Member	Buy
2024-08-21 13:55:07	R202 On 07/11/2024			Bond Future	1	1,300,000	Client	Sell
Total for R202 Bond Future					4	5,200,000		
2024-08-21 09:05:24	R209 On 07/11/2024			Bond Future	1	23,300,000	Member	Buy
2024-08-21 09:40:27	R209 On 07/11/2024			Bond Future	1	23,300,000	Client	Sell
2024-08-21 10:17:34	R209 On 07/11/2024			Bond Future	1	22,900,000	Client	Buy
2024-08-21 10:17:34	R209 On 07/11/2024			Bond Future	1	22,900,000	Client	Sell
2024-08-21 11:21:23	R209 On 07/11/2024			Bond Future	1	75,500,000	Member	Sell
2024-08-21 12:18:57	R209 On 07/11/2024			Bond Future	1	75,500,000	Client	Buy
Total for R209 Bond Future					6	243,400,000		
2024-08-21 10:15:09	R214 On 07/11/2024			Bond Future	1	21,900,000	Client	Buy
2024-08-21 10:15:09	R214 On 07/11/2024			Bond Future	1	21,900,000	Client	Sell
Total for R214 Bond Future					2	43,800,000		
Grand Total for all Instruments					135	7,338,400,000		