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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-23 16:38:49	2029 On 07/11/2024			Bond Future	1	75,000,000	Member	Buy
2024-08-23 16:38:49	2029 On 07/11/2024			Bond Future	1	75,000,000	Member	Sell
2024-08-23 17:11:41	2029 On 07/11/2024			Bond Future	1	75,000,000	Member	Sell
2024-08-23 17:11:41	2029 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	7,900,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	7,900,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	7,400,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	6,500,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	16,600,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	6,600,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	7,900,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,600,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	16,600,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	7,400,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	6,500,000	Member	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	7,400,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,600,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,900,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	16,600,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,600,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,800,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	5,000,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	6,500,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	1,100,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	6,600,000	Client	Buy
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	6,600,000	Member	Sell
2024-08-23 17:26:30	2029 On 07/11/2024			Bond Future	1	3,400,000	Client	Buy
Total for 2029 Bond Future					54	450,000,000		
2024-08-23 09:38:07	2032 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-23 16:31:06	2032 On 07/11/2024	9.86	Put	Bond Future	1	150,000,000	Member	Sell
2024-08-23 16:31:06	2032 On 07/11/2024	9.86	Call	Bond Future	1	150,000,000	Member	Sell
2024-08-23 16:31:06	2032 On 07/11/2024	9.86	Put	Bond Future	1	150,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-23 16:31:06	2032 On 07/11/2024	9.86	Call	Bond Future	1	150,000,000	Member	Buy
2024-08-23 17:18:14	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-08-23 17:29:10	2032 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy
2024-08-23 17:53:46	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-08-23 17:54:48	2032 On 07/11/2024			Bond Future	1	25,000,000	Client	Sell
2024-08-23 17:54:48	2032 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
Total for 2032 Bond Future					10	704,400,000		
2024-08-23 09:38:07	2037 On 07/11/2024			Bond Future	1	8,500,000	Member	Sell
2024-08-23 15:34:08	2037 On 07/08/2025	10.64	Call	Bond Future	1	20,000,000	Member	Buy
2024-08-23 15:34:08	2037 On 07/08/2025	11.42	Put	Bond Future	1	20,000,000	Member	Sell
2024-08-23 15:34:08	2037 On 07/08/2025	12.17	Put	Bond Future	1	20,000,000	Member	Buy
2024-08-23 15:34:08	2037 On 07/08/2025	10.64	Call	Bond Future	1	20,000,000	Member	Sell
2024-08-23 15:34:08	2037 On 07/08/2025	11.42	Put	Bond Future	1	20,000,000	Member	Buy
2024-08-23 15:34:08	2037 On 07/08/2025	12.17	Put	Bond Future	1	20,000,000	Member	Sell
2024-08-23 15:50:24	2037 On 07/08/2025	10.64	Call	Bond Future	1	20,000,000	Member	Sell
2024-08-23 15:50:24	2037 On 07/08/2025	10.64	Call	Bond Future	1	20,000,000	Member	Buy
2024-08-23 15:51:07	2037 On 07/08/2025	11.42	Put	Bond Future	1	20,000,000	Member	Buy
2024-08-23 15:51:07	2037 On 07/08/2025	11.42	Put	Bond Future	1	20,000,000	Member	Sell
2024-08-23 15:51:20	2037 On 07/08/2025	12.17	Put	Bond Future	1	20,000,000	Member	Sell
2024-08-23 15:51:20	2037 On 07/08/2025	12.17	Put	Bond Future	1	20,000,000	Member	Buy
2024-08-23 17:18:21	2037 On 07/11/2024			Bond Future	1	8,500,000	Client	Buy
2024-08-23 17:18:37	2037 On 07/08/2025	10.64	Call	Bond Future	1	20,000,000	Member	Buy
2024-08-23 17:18:37	2037 On 07/08/2025	10.64	Call	Bond Future	1	20,000,000	Client	Sell
2024-08-23 17:19:48	2037 On 07/08/2025	12.17	Put	Bond Future	1	20,000,000	Member	Buy
2024-08-23 17:19:48	2037 On 07/08/2025	12.17	Put	Bond Future	1	20,000,000	Client	Sell
2024-08-23 17:21:39	2037 On 07/08/2025	11.42	Put	Bond Future	1	20,000,000	Member	Sell
2024-08-23 17:21:39	2037 On 07/08/2025	11.42	Put	Bond Future	1	20,000,000	Client	Buy
Total for 2037 Bond Future					20	377,000,000		
2024-08-23 12:51:23	R035 On 08/05/2025	10.44	Call	Bond Future	1	15,000,000	Member	Buy
2024-08-23 12:51:23	R035 On 08/05/2025	10.95	Put	Bond Future	1	15,000,000	Member	Sell
2024-08-23 12:51:23	R035 On 08/05/2025	11.70	Put	Bond Future	1	15,000,000	Member	Buy
2024-08-23 12:51:23	R035 On 08/05/2025	11.70	Put	Bond Future	1	10,000,000	Member	Sell
2024-08-23 12:51:23	R035 On 08/05/2025	10.44	Call	Bond Future	1	10,000,000	Member	Sell
2024-08-23 12:51:23	R035 On 08/05/2025	10.95	Put	Bond Future	1	10,000,000	Member	Buy
2024-08-23 13:12:18	R035 On 08/05/2025	10.95	Put	Bond Future	1	5,000,000	Member	Buy
2024-08-23 13:12:18	R035 On 08/05/2025	10.95	Put	Bond Future	1	5,000,000	Member	Sell
2024-08-23 13:12:18	R035 On 08/05/2025	10.95	Put	Bond Future	1	5,000,000	Client	Buy
2024-08-23 13:12:18	R035 On 08/05/2025	10.95	Put	Bond Future	1	10,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-23 13:12:18	R035 On 08/05/2025	10.95	Put	Bond Future	1	10,000,000	Client	Buy
2024-08-23 13:12:50	R035 On 08/05/2025	11.70	Put	Bond Future	1	5,000,000	Member	Buy
2024-08-23 13:12:50	R035 On 08/05/2025	11.70	Put	Bond Future	1	5,000,000	Client	Sell
2024-08-23 13:12:50	R035 On 08/05/2025	11.70	Put	Bond Future	1	10,000,000	Member	Buy
2024-08-23 13:12:50	R035 On 08/05/2025	11.70	Put	Bond Future	1	10,000,000	Client	Sell
2024-08-23 13:12:50	R035 On 08/05/2025	11.70	Put	Bond Future	1	5,000,000	Member	Sell
2024-08-23 13:14:19	R035 On 08/05/2025	10.44	Call	Bond Future	1	5,000,000	Member	Sell
2024-08-23 13:14:19	R035 On 08/05/2025	10.44	Call	Bond Future	1	5,000,000	Member	Buy
2024-08-23 13:14:19	R035 On 08/05/2025	10.44	Call	Bond Future	1	5,000,000	Client	Sell
2024-08-23 13:14:19	R035 On 08/05/2025	10.44	Call	Bond Future	1	10,000,000	Member	Buy
2024-08-23 13:14:19	R035 On 08/05/2025	10.44	Call	Bond Future	1	10,000,000	Client	Sell
Total for R035 Bond Future					21	180,000,000		
2024-08-23 17:10:18	R186 On 07/11/2024			Bond Future	1	109,500,000	Member	Sell
2024-08-23 17:14:36	R186 On 07/11/2024			Bond Future	1	109,500,000	Client	Buy
Total for R186 Bond Future					2	219,000,000		
2024-08-23 17:09:47	R209 On 07/11/2024			Bond Future	1	23,800,000	Member	Sell
2024-08-23 17:12:21	R209 On 07/11/2024			Bond Future	1	23,800,000	Client	Buy
Total for R209 Bond Future					2	47,600,000		
2024-08-23 09:38:08	R214 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-08-23 17:17:35	R214 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
Total for R214 Bond Future					2	2,000,000		
2024-08-23 09:38:07	R248 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-08-23 09:38:07	R248 On 07/11/2024			Bond Future	1	5,600,000	Member	Sell
2024-08-23 17:21:10	R248 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-08-23 17:23:06	R248 On 07/11/2024			Bond Future	1	5,600,000	Client	Buy
Total for R248 Bond Future					4	15,400,000		
Grand Total for all Instruments					115	1,995,400,000		