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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-07 11:13:32	2029 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2024-10-07 11:13:32	2029 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2024-10-07 16:43:22	2029 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-10-07 16:53:19	2029 On 07/11/2024			Bond Future	1	700,000	Client	Sell
Total for 2029 Bond Future					4	31,400,000		
2024-10-07 16:43:55	2032 On 07/11/2024			Bond Future	1	184,000,000	Member	Sell
2024-10-07 16:48:51	2032 On 07/11/2024			Bond Future	1	184,000,000	Client	Buy
Total for 2032 Bond Future					2	368,000,000		
2024-10-07 10:25:10	2037 On 07/11/2024			Bond Future	1	9,400,000	Member	Buy
2024-10-07 10:25:10	2037 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-10-07 10:42:47	2037 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-10-07 10:42:47	2037 On 07/11/2024			Bond Future	1	2,800,000	Member	Buy
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	2,800,000	Client	Buy
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	1,800,000	Member	Sell
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	1,800,000	Client	Buy
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	2,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-07 10:57:54	2037 On 07/11/2024			Bond Future	1	4,800,000	Client	Buy
Total for 2037 Bond Future					12	56,400,000		
2024-10-07 11:10:22	R186 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2024-10-07 11:24:41	R186 On 07/11/2024			Bond Future	1	7,200,000	Client	Buy
2024-10-07 16:43:55	R186 On 07/11/2024			Bond Future	1	58,500,000	Member	Sell
2024-10-07 16:51:16	R186 On 07/11/2024			Bond Future	1	58,500,000	Client	Buy
Total for R186 Bond Future					4	131,400,000		
2024-10-07 16:36:46	R209 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-10-07 16:36:46	R209 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-10-07 16:43:07	R209 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-10-07 16:43:07	R209 On 07/11/2024			Bond Future	1	1,000,000	Client	Sell
Total for R209 Bond Future					4	4,000,000		
2024-10-07 09:21:12	R214 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-10-07 09:21:12	R214 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-10-07 16:59:13	R214 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-10-07 16:59:13	R214 On 07/11/2024			Bond Future	1	30,000,000	Client	Buy
Total for R214 Bond Future					4	120,000,000		
Grand Total for all Instruments					30	711,200,000		