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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-03 12:08:20	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Buy
2024-09-03 12:10:51	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Sell
2024-09-03 12:14:32	2030 On 07/11/2024			Bond Future	1	100,000,000	Client	Sell
2024-09-03 12:14:32	2030 On 07/11/2024			Bond Future	1	100,000,000	Member	Buy
2024-09-03 17:06:32	2030 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-09-03 17:35:06	2030 On 07/11/2024			Bond Future	1	5,000,000	Client	Sell
Total for 2030 Bond Future					6	410,000,000		
2024-09-03 08:38:40	2032 On 07/11/2024			Bond Future	1	5,200,000	Member	Sell
2024-09-03 09:54:35	2032 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-03 09:54:35	2032 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-03 10:21:31	2032 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-03 10:21:31	2032 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-03 10:22:37	2032 On 07/11/2024			Bond Future	1	5,200,000	Client	Buy
2024-09-03 12:56:12	2032 On 07/11/2024			Bond Future	1	54,000,000	Member	Buy
2024-09-03 13:00:57	2032 On 07/11/2024			Bond Future	1	54,000,000	Member	Sell
2024-09-03 13:01:11	2032 On 07/11/2024			Bond Future	1	54,000,000	Member	Buy
2024-09-03 13:01:11	2032 On 07/11/2024			Bond Future	1	54,000,000	Client	Sell
Total for 2032 Bond Future					10	227,600,000		
2024-09-03 12:21:34	2037 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-03 12:25:34	2037 On 07/11/2024			Bond Future	1	15,000,000	Member	Buy
2024-09-03 12:25:58	2037 On 07/11/2024			Bond Future	1	15,000,000	Member	Sell
2024-09-03 12:25:58	2037 On 07/11/2024			Bond Future	1	15,000,000	Client	Buy
2024-09-03 16:38:04	2037 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-09-03 17:03:40	2037 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
Total for 2037 Bond Future					6	67,000,000		
2024-09-03 16:38:04	2040 On 07/11/2024			Bond Future	1	21,900,000	Member	Buy
2024-09-03 17:00:47	2040 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-09-03 17:01:17	2040 On 07/11/2024			Bond Future	1	18,400,000	Member	Sell
2024-09-03 17:01:17	2040 On 07/11/2024			Bond Future	1	18,400,000	Client	Sell
2024-09-03 17:01:17	2040 On 07/11/2024			Bond Future	1	18,400,000	Member	Buy
2024-09-03 17:01:17	2040 On 07/11/2024			Bond Future	1	3,500,000	Client	Sell
2024-09-03 17:01:17	2040 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
Total for 2040 Bond Future					7	87,600,000		
2024-09-03 10:21:23	2044 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-09-03 10:21:23	2044 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-09-03 10:50:28	2044 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-09-03 10:50:28	2044 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-09-03 12:21:34	2044 On 07/11/2024			Bond Future	1	78,300,000	Member	Sell
2024-09-03 12:26:43	2044 On 07/11/2024			Bond Future	1	20,100,000	Member	Buy
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	11,100,000	Member	Buy
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	47,100,000	Member	Buy
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	20,100,000	Client	Buy
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	11,100,000	Client	Buy
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	11,100,000	Member	Sell
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	20,100,000	Member	Sell
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	47,100,000	Member	Sell
2024-09-03 12:28:42	2044 On 07/11/2024			Bond Future	1	47,100,000	Client	Buy
2024-09-03 12:56:12	2044 On 07/11/2024			Bond Future	1	40,000,000	Member	Sell
2024-09-03 13:08:17	2044 On 07/11/2024			Bond Future	1	40,000,000	Member	Buy
2024-09-03 13:08:29	2044 On 07/11/2024			Bond Future	1	40,000,000	Member	Sell
2024-09-03 13:08:29	2044 On 07/11/2024			Bond Future	1	40,000,000	Client	Buy
2024-09-03 14:30:57	2044 On 07/11/2024			Bond Future	1	45,400,000	Member	Sell
2024-09-03 14:37:02	2044 On 07/11/2024			Bond Future	1	45,400,000	Client	Buy
2024-09-03 16:38:04	2044 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-09-03 16:59:59	2044 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
Total for 2044 Bond Future					22	572,400,000		
2024-09-03 16:32:47	IGOV On 07/11/2024			Index Future	1	910,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-03 16:33:47	IGOV On 07/11/2024			Index Future	1	380,000	Member	Buy
2024-09-03 16:42:33	IGOV On 07/11/2024			Index Future	1	460,000	Member	Buy
2024-09-03 16:42:33	IGOV On 07/11/2024			Index Future	1	70,000	Member	Buy
2024-09-03 16:42:33	IGOV On 07/11/2024			Index Future	1	460,000	Member	Sell
2024-09-03 16:42:33	IGOV On 07/11/2024			Index Future	1	70,000	Member	Sell
2024-09-03 16:42:33	IGOV On 07/11/2024			Index Future	1	460,000	Client	Buy
2024-09-03 16:42:33	IGOV On 07/11/2024			Index Future	1	70,000	Client	Buy
2024-09-03 17:06:23	IGOV On 07/11/2024			Index Future	1	1,020,000	Member	Sell
2024-09-03 17:06:59	IGOV On 07/11/2024			Index Future	1	1,020,000	Member	Buy
Total for IGOV Index Future					10	4,920,000		
2024-09-03 08:38:40	R186 On 07/11/2024			Bond Future	1	174,200,000	Member	Sell
2024-09-03 10:18:37	R186 On 07/11/2024			Bond Future	1	156,000,000	Member	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	2,400,000	Member	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	13,800,000	Member	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	13,800,000	Member	Sell
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	13,800,000	Client	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	2,400,000	Client	Buy
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	156,000,000	Member	Sell
2024-09-03 10:19:48	R186 On 07/11/2024			Bond Future	1	156,000,000	Client	Buy
2024-09-03 10:52:02	R186 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-09-03 11:09:26	R186 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-09-03 17:06:32	R186 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-09-03 17:25:36	R186 On 07/11/2024			Bond Future	1	704,400,000	Member	Sell
2024-09-03 17:27:43	R186 On 07/11/2024			Bond Future	1	704,400,000	Member	Sell
2024-09-03 17:34:09	R186 On 07/11/2024			Bond Future	1	5,200,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	456,200,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	181,400,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	30,600,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	13,500,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	181,400,000	Client	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	12,000,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	30,600,000	Client	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	12,000,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	13,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	5,500,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	30,600,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	13,500,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	5,500,000	Client	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	5,200,000	Client	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	456,200,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	5,200,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	12,000,000	Client	Buy
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	181,400,000	Member	Sell
2024-09-03 17:35:34	R186 On 07/11/2024			Bond Future	1	456,200,000	Client	Buy
2024-09-03 17:36:29	R186 On 07/11/2024			Bond Future	1	10,000,000	Client	Sell
2024-09-03 17:36:58	R186 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	178,800,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	30,100,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	13,300,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	11,900,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	9,200,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	449,500,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	5,200,000	Member	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	5,500,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	178,800,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	30,100,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	13,300,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	13,300,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	449,500,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	5,200,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	5,500,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	178,800,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	9,200,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	9,200,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	5,200,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	11,900,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	449,500,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	30,100,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	11,900,000	Member	Sell
2024-09-03 17:38:09	R186 On 07/11/2024			Bond Future	1	900,000	Member	Sell
Total for R186 Bond Future					67	6,352,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-03 08:38:40	R214 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-09-03 10:21:18	R214 On 07/11/2024			Bond Future	1	4,200,000	Client	Buy
2024-09-03 10:52:02	R214 On 07/11/2024			Bond Future	1	27,400,000	Member	Sell
2024-09-03 11:12:19	R214 On 07/11/2024			Bond Future	1	27,400,000	Client	Buy
2024-09-03 17:01:14	R214 On 07/11/2024			Bond Future	1	337,200,000	Member	Buy
2024-09-03 17:04:07	R214 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	9,500,000	Member	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	229,300,000	Member	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	91,700,000	Member	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	5,000,000	Client	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	91,700,000	Client	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	91,700,000	Member	Buy
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	1,700,000	Client	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	9,500,000	Member	Buy
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	229,300,000	Member	Buy
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	229,300,000	Client	Sell
2024-09-03 17:05:20	R214 On 07/11/2024			Bond Future	1	9,500,000	Client	Sell
Total for R214 Bond Future					20	1,412,000,000		
Grand Total for all Instruments					148	9,134,320,000		