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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-04 11:41:13	2037 On 07/11/2024			Bond Future	1	491,200,000	Member	Sell
2024-09-04 11:42:05	2037 On 07/11/2024			Bond Future	1	38,100,000	Member	Buy
2024-09-04 13:13:09	2037 On 07/11/2024			Bond Future	1	7,300,000	Member	Buy
2024-09-04 13:13:09	2037 On 07/11/2024			Bond Future	1	22,800,000	Member	Buy
2024-09-04 13:13:09	2037 On 07/11/2024			Bond Future	1	7,300,000	Client	Buy
2024-09-04 13:13:09	2037 On 07/11/2024			Bond Future	1	22,800,000	Member	Sell
2024-09-04 13:13:09	2037 On 07/11/2024			Bond Future	1	7,300,000	Member	Sell
2024-09-04 13:13:09	2037 On 07/11/2024			Bond Future	1	22,800,000	Client	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	16,400,000	Client	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	257,300,000	Member	Sell
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	149,300,000	Client	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	257,300,000	Client	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	149,300,000	Member	Sell
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	16,400,000	Member	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	257,300,000	Member	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	149,300,000	Member	Buy
2024-09-04 13:13:10	2037 On 07/11/2024			Bond Future	1	16,400,000	Member	Sell
2024-09-04 13:13:11	2037 On 07/11/2024			Bond Future	1	38,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-04 13:13:11	2037 On 07/11/2024			Bond Future	1	38,100,000	Member	Sell
Total for 2037 Bond Future					19	1,964,800,000		
2024-09-04 11:41:13	2044 On 07/11/2024			Bond Future	1	625,200,000	Member	Sell
2024-09-04 11:42:20	2044 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-09-04 11:52:20	2044 On 07/11/2024			Bond Future	1	9,200,000	Member	Buy
2024-09-04 11:52:20	2044 On 07/11/2024			Bond Future	1	9,200,000	Member	Sell
2024-09-04 11:52:20	2044 On 07/11/2024			Bond Future	1	9,200,000	Client	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	20,900,000	Client	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	20,900,000	Member	Sell
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	325,700,000	Client	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	190,100,000	Member	Sell
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	325,700,000	Member	Sell
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	48,500,000	Member	Sell
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	48,500,000	Client	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	190,100,000	Client	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	48,500,000	Member	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	325,700,000	Member	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	20,900,000	Member	Buy
2024-09-04 11:54:41	2044 On 07/11/2024			Bond Future	1	190,100,000	Member	Buy
2024-09-04 13:09:23	2044 On 07/11/2024			Bond Future	1	29,000,000	Member	Sell
2024-09-04 13:09:23	2044 On 07/11/2024			Bond Future	1	29,000,000	Member	Buy
2024-09-04 13:09:23	2044 On 07/11/2024			Bond Future	1	29,000,000	Client	Buy
2024-09-04 15:30:55	2044 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-09-04 15:30:55	2044 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-09-04 15:32:20	2044 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-09-04 15:32:20	2044 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-09-04 16:50:58	2044 On 07/11/2024			Bond Future	1	72,200,000	Member	Sell
2024-09-04 16:50:58	2044 On 07/11/2024			Bond Future	1	16,000,000	Member	Sell
2024-09-04 17:03:47	2044 On 07/11/2024			Bond Future	1	16,000,000	Client	Buy
2024-09-04 17:14:06	2044 On 07/11/2024			Bond Future	1	21,500,000	Member	Buy
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	14,100,000	Member	Buy
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	36,600,000	Member	Buy
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	21,500,000	Member	Sell
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	14,100,000	Member	Sell
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	14,100,000	Client	Buy
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	36,600,000	Client	Buy
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	36,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-04 17:15:18	2044 On 07/11/2024			Bond Future	1	21,500,000	Client	Buy
Total for 2044 Bond Future					36	2,826,800,000		
2024-09-04 11:41:13	R035 On 07/11/2024			Bond Future	1	1,043,300,000	Member	Buy
2024-09-04 11:41:44	R035 On 07/11/2024			Bond Future	1	80,900,000	Member	Sell
2024-09-04 13:06:08	R035 On 07/11/2024			Bond Future	1	34,900,000	Member	Sell
2024-09-04 13:06:08	R035 On 07/11/2024			Bond Future	1	15,300,000	Member	Sell
2024-09-04 13:06:08	R035 On 07/11/2024			Bond Future	1	34,900,000	Member	Buy
2024-09-04 13:06:08	R035 On 07/11/2024			Bond Future	1	15,300,000	Client	Sell
2024-09-04 13:06:08	R035 On 07/11/2024			Bond Future	1	34,900,000	Client	Sell
2024-09-04 13:06:08	R035 On 07/11/2024			Bond Future	1	15,300,000	Member	Buy
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	317,200,000	Member	Buy
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	317,200,000	Client	Sell
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	546,600,000	Member	Buy
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	48,400,000	Client	Sell
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	48,400,000	Member	Buy
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	546,600,000	Client	Sell
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	80,900,000	Member	Buy
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	546,600,000	Member	Sell
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	317,200,000	Member	Sell
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	48,400,000	Member	Sell
2024-09-04 13:06:09	R035 On 07/11/2024			Bond Future	1	80,900,000	Client	Sell
Total for R035 Bond Future					19	4,173,200,000		
2024-09-04 17:19:54	R053 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
2024-09-04 17:38:43	R053 On 07/11/2024			Bond Future	1	2,600,000	Client	Sell
Total for R053 Bond Future					2	5,200,000		
2024-09-04 10:28:32	R186 On 07/11/2024			Bond Future	1	135,500,000	Member	Sell
2024-09-04 11:37:59	R186 On 07/11/2024			Bond Future	1	135,500,000	Client	Buy
2024-09-04 13:14:07	R186 On 07/11/2024			Bond Future	1	295,600,000	Member	Sell
2024-09-04 13:31:37	R186 On 07/11/2024			Bond Future	1	76,100,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	5,700,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	191,400,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	12,800,000	Member	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	2,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	5,700,000	Member	Sell
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	191,400,000	Client	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	191,400,000	Member	Sell
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	12,800,000	Client	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	5,700,000	Client	Buy
2024-09-04 13:34:13	R186 On 07/11/2024			Bond Future	1	12,800,000	Member	Sell
2024-09-04 13:34:14	R186 On 07/11/2024			Bond Future	1	76,100,000	Client	Buy
2024-09-04 13:34:14	R186 On 07/11/2024			Bond Future	1	76,100,000	Member	Sell
Total for R186 Bond Future					24	1,453,400,000		
2024-09-04 11:00:34	R214 On 07/11/2024			Bond Future	1	25,200,000	Member	Sell
2024-09-04 11:57:24	R214 On 07/11/2024			Bond Future	1	25,200,000	Client	Buy
Total for R214 Bond Future					2	50,400,000		
Grand Total for all Instruments					102	10,473,800,000		