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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 16/09/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-16 11:23:07	2030 On 07/11/2024			Bond Future	1	12,000,000	Member	Sell
2024-09-16 11:23:07	2030 On 07/11/2024			Bond Future	1	12,000,000	Member	Buy
2024-09-16 11:26:34	2030 On 07/11/2024			Bond Future	1	11,900,000	Member	Sell
2024-09-16 11:26:47	2030 On 07/11/2024			Bond Future	1	12,000,000	Member	Buy
2024-09-16 11:38:13	2030 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-16 11:38:13	2030 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-16 11:38:13	2030 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-16 12:58:21	2030 On 07/11/2024			Bond Future	1	9,200,000	Member	Buy
2024-09-16 12:59:32	2030 On 07/11/2024			Bond Future	1	9,200,000	Member	Sell
2024-09-16 15:46:48	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-09-16 16:24:03	2030 On 07/11/2024			Bond Future	1	50,000,000	Client	Buy
2024-09-16 17:13:22	2030 On 07/11/2024			Bond Future	1	207,900,000	Member	Buy
2024-09-16 17:39:50	2030 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	7,500,000	Member	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	2,700,000	Client	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	4,000,000	Client	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	22,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	169,800,000	Member	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	22,500,000	Member	Buy
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	1,400,000	Client	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	169,800,000	Client	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	22,500,000	Client	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	169,800,000	Member	Buy
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	7,500,000	Client	Sell
2024-09-16 17:41:16	2030 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
Total for 2030 Bond Future					30	998,200,000		
2024-09-16 11:23:07	2032 On 07/11/2024			Bond Future	1	3,600,000	Member	Sell
2024-09-16 11:23:07	2032 On 07/11/2024			Bond Future	1	3,600,000	Member	Buy
2024-09-16 11:26:14	2032 On 07/11/2024			Bond Future	1	3,600,000	Member	Buy
2024-09-16 11:29:22	2032 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
2024-09-16 11:33:02	2032 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-09-16 11:33:02	2032 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2024-09-16 11:33:02	2032 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-09-16 12:58:21	2032 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-09-16 12:59:19	2032 On 07/11/2024			Bond Future	1	5,500,000	Member	Sell
Total for 2032 Bond Future					9	25,600,000		
2024-09-16 11:23:07	2037 On 07/11/2024			Bond Future	1	41,900,000	Member	Buy
2024-09-16 11:23:07	2037 On 07/11/2024			Bond Future	1	41,900,000	Member	Sell
2024-09-16 11:24:32	2037 On 07/11/2024			Bond Future	1	41,900,000	Member	Sell
2024-09-16 11:24:47	2037 On 07/11/2024			Bond Future	1	41,900,000	Member	Buy
2024-09-16 12:58:21	2037 On 07/11/2024			Bond Future	1	3,500,000	Member	Buy
2024-09-16 12:58:52	2037 On 07/11/2024			Bond Future	1	3,500,000	Member	Sell
Total for 2037 Bond Future					6	174,600,000		
2024-09-16 11:23:08	2044 On 07/11/2024			Bond Future	1	39,300,000	Member	Sell
2024-09-16 11:23:08	2044 On 07/11/2024			Bond Future	1	139,600,000	Member	Buy
2024-09-16 11:55:12	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-09-16 11:55:12	2044 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-09-16 11:55:12	2044 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-09-16 11:55:12	2044 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-09-16 11:55:12	2044 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-09-16 11:55:12	2044 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	6,800,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	6,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	67,400,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	9,000,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	2,900,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	67,400,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	5,100,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	6,800,000	Member	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	2,900,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	2,900,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	39,300,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	39,300,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	67,400,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	9,000,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	3,900,000	Client	Sell
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	9,000,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	2,400,000	Member	Buy
2024-09-16 11:55:13	2044 On 07/11/2024			Bond Future	1	2,400,000	Client	Sell
Total for 2044 Bond Future					31	558,400,000		
2024-09-16 11:00:12	R035 On 07/11/2024			Bond Future	1	63,800,000	Member	Buy
2024-09-16 11:00:39	R035 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-09-16 11:23:07	R035 On 07/11/2024			Bond Future	1	11,200,000	Member	Buy
2024-09-16 11:23:07	R035 On 07/11/2024			Bond Future	1	11,200,000	Member	Sell
2024-09-16 11:25:12	R035 On 07/11/2024			Bond Future	1	11,200,000	Member	Sell
2024-09-16 11:25:27	R035 On 07/11/2024			Bond Future	1	11,000,000	Member	Buy
2024-09-16 11:36:37	R035 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-16 11:36:37	R035 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-09-16 11:36:37	R035 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	5,400,000	Client	Sell
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	53,800,000	Member	Sell
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	5,400,000	Member	Sell
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	53,800,000	Member	Buy
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	53,800,000	Client	Sell
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	5,400,000	Member	Buy
2024-09-16 12:01:18	R035 On 07/11/2024			Bond Future	1	4,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-09-16 12:58:21	R035 On 07/11/2024			Bond Future	1	7,100,000	Member	Buy
2024-09-16 12:59:06	R035 On 07/11/2024			Bond Future	1	7,100,000	Member	Sell
2024-09-16 16:44:48	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-09-16 16:49:22	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-09-16 16:49:33	R035 On 07/11/2024			Bond Future	1	20,000,000	Client	Sell
2024-09-16 16:49:33	R035 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
Total for R035 Bond Future					23	394,600,000		
2024-09-16 11:18:21	R186 On 07/11/2024			Bond Future	1	127,700,000	Member	Sell
2024-09-16 12:40:40	R186 On 07/11/2024			Bond Future	1	127,700,000	Client	Buy
2024-09-16 17:13:22	R186 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-09-16 17:23:29	R186 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-09-16 17:24:12	R186 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-09-16 17:24:12	R186 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
Total for R186 Bond Future					6	261,400,000		
2024-09-16 11:23:07	R248 On 07/11/2024			Bond Future	1	105,000,000	Member	Buy
2024-09-16 11:23:07	R248 On 07/11/2024			Bond Future	1	105,000,000	Member	Sell
2024-09-16 11:23:50	R248 On 07/11/2024			Bond Future	1	105,000,000	Member	Sell
2024-09-16 11:24:03	R248 On 07/11/2024			Bond Future	1	104,800,000	Member	Buy
2024-09-16 11:41:03	R248 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-09-16 11:41:03	R248 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-09-16 11:41:03	R248 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-09-16 12:58:21	R248 On 07/11/2024			Bond Future	1	3,900,000	Member	Buy
2024-09-16 12:58:40	R248 On 07/11/2024			Bond Future	1	3,900,000	Member	Sell
Total for R248 Bond Future					9	428,200,000		
Grand Total for all Instruments					114	2,841,000,000		