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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-11 07:50:57	2030 On 07/11/2024			Bond Future	1	26,600,000	Member	Buy
2024-10-11 09:39:28	2030 On 07/11/2024			Bond Future	1	26,600,000	Client	Sell
2024-10-11 11:40:12	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-10-11 11:40:41	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-10-11 11:49:56	2030 On 07/11/2024			Bond Future	1	50,000,000	Client	Sell
2024-10-11 11:49:56	2030 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-10-11 15:13:29	2030 On 07/11/2024			Bond Future	1	60,000,000	Member	Buy
2024-10-11 15:29:12	2030 On 07/11/2024			Bond Future	1	20,200,000	Member	Sell
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	29,800,000	Member	Sell
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	29,800,000	Client	Sell
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	20,200,000	Client	Sell
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	10,000,000	Client	Sell
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	29,800,000	Member	Buy
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	20,200,000	Member	Buy
2024-10-11 15:30:47	2030 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
Total for 2030 Bond Future					16	493,200,000		
2024-10-11 12:07:36	2032 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-10-11 12:08:35	2032 On 07/11/2024			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-11 15:13:29	2032 On 07/11/2024			Bond Future	1	19,200,000	Member	Buy
2024-10-11 15:32:24	2032 On 07/11/2024			Bond Future	1	19,200,000	Client	Sell
Total for 2032 Bond Future					4	38,600,000		
2024-10-11 11:43:17	2033 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
2024-10-11 12:11:33	2033 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-10-11 12:12:47	2033 On 07/11/2024			Bond Future	1	4,500,000	Client	Buy
2024-10-11 12:12:47	2033 On 07/11/2024			Bond Future	1	4,500,000	Member	Sell
Total for 2033 Bond Future					4	18,000,000		
2024-10-11 11:40:12	2037 On 07/11/2024			Bond Future	1	488,000,000	Member	Buy
2024-10-11 11:40:53	2037 On 07/11/2024			Bond Future	1	219,000,000	Member	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	197,000,000	Member	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	23,000,000	Member	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	29,000,000	Member	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	29,000,000	Client	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	23,000,000	Client	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	197,000,000	Member	Buy
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	197,000,000	Client	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	20,000,000	Client	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	29,000,000	Member	Buy
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	219,000,000	Client	Sell
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	23,000,000	Member	Buy
2024-10-11 11:52:04	2037 On 07/11/2024			Bond Future	1	219,000,000	Member	Buy
2024-10-11 13:21:01	2037 On 07/11/2024			Bond Future	1	202,500,000	Member	Sell
2024-10-11 13:21:01	2037 On 07/11/2024			Bond Future	1	202,500,000	Member	Buy
2024-10-11 13:44:06	2037 On 07/11/2024			Bond Future	1	202,500,000	Member	Sell
2024-10-11 13:44:06	2037 On 07/11/2024			Bond Future	1	134,300,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,200,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	15,900,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	21,000,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,800,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	9,100,000	Member	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,800,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,000,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	15,900,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	21,000,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	134,300,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,500,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	15,900,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,500,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,800,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	9,100,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	21,000,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	5,200,000	Client	Buy
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	134,300,000	Member	Sell
2024-10-11 13:47:07	2037 On 07/11/2024			Bond Future	1	9,100,000	Member	Sell
2024-10-11 15:13:29	2037 On 07/11/2024			Bond Future	1	111,900,000	Member	Buy
2024-10-11 15:23:55	2037 On 07/11/2024			Bond Future	1	12,500,000	Member	Sell
2024-10-11 15:27:27	2037 On 07/11/2024			Bond Future	1	99,400,000	Member	Sell
2024-10-11 15:27:27	2037 On 07/11/2024			Bond Future	1	99,400,000	Client	Sell
2024-10-11 15:27:27	2037 On 07/11/2024			Bond Future	1	12,500,000	Client	Sell
2024-10-11 15:27:27	2037 On 07/11/2024			Bond Future	1	99,400,000	Member	Buy
2024-10-11 15:27:27	2037 On 07/11/2024			Bond Future	1	12,500,000	Member	Buy
Total for 2037 Bond Future					53	3,614,600,000		
2024-10-11 11:43:17	2038 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
2024-10-11 11:48:12	2038 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
2024-10-11 12:13:40	2038 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
2024-10-11 12:13:40	2038 On 07/11/2024			Bond Future	1	4,100,000	Client	Buy
Total for 2038 Bond Future					4	16,400,000		
2024-10-11 15:13:29	2040 On 07/11/2024			Bond Future	1	268,900,000	Member	Buy
2024-10-11 15:21:33	2040 On 07/11/2024			Bond Future	1	18,100,000	Member	Sell
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	7,300,000	Member	Sell
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	243,500,000	Member	Sell
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	243,500,000	Member	Buy
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	18,100,000	Member	Buy
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	18,100,000	Client	Sell
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	7,300,000	Member	Buy
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	243,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-11 15:22:12	2040 On 07/11/2024			Bond Future	1	7,300,000	Client	Sell
Total for 2040 Bond Future					10	1,075,600,000		
2024-10-11 15:13:29	2044 On 07/11/2024			Bond Future	1	160,000,000	Member	Buy
2024-10-11 15:28:13	2044 On 07/11/2024			Bond Future	1	29,500,000	Member	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	22,200,000	Member	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	74,700,000	Member	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	13,600,000	Member	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	13,600,000	Member	Buy
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	13,600,000	Client	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	22,200,000	Member	Buy
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	29,500,000	Member	Buy
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	22,200,000	Client	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	74,700,000	Member	Buy
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	74,700,000	Client	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	20,000,000	Client	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	29,500,000	Client	Sell
2024-10-11 15:29:03	2044 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
Total for 2044 Bond Future					16	640,000,000		
2024-10-11 11:43:17	2046 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-11 11:49:08	2046 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-10-11 12:11:25	2046 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-11 12:11:25	2046 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy
Total for 2046 Bond Future					4	18,800,000		
2024-10-11 11:43:17	2050 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-11 11:49:39	2050 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-10-11 12:10:19	2050 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-11 12:10:19	2050 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy
Total for 2050 Bond Future					4	18,800,000		
2024-10-11 11:37:52	ALBI On 07/11/2024			Index Future	1	160,000	Member	Sell
2024-10-11 11:37:52	ALBI On 06/02/2025			Index Future	1	160,000	Member	Buy
2024-10-11 12:58:20	ALBI On 07/11/2024			Index Future	1	160,000	Client	Buy
2024-10-11 12:59:37	ALBI On 06/02/2025			Index Future	1	160,000	Client	Sell
Total for ALBI Index Future					4	640,000		
2024-10-11 10:36:56	IGOV On 07/11/2024			Index Future	1	1,180,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-11 10:36:56	IGOV On 07/11/2024			Index Future	1	1,180,000	Member	Sell
Total for IGOV Index Future					2	2,360,000		
2024-10-11 09:09:11	R035 On 07/11/2024			Bond Future	1	25,000,000	Member	Sell
2024-10-11 09:20:59	R035 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	18,200,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,900,000	Member	Sell
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,100,000	Client	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	1,900,000	Client	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	18,200,000	Client	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-10-11 09:22:39	R035 On 07/11/2024			Bond Future	1	18,200,000	Member	Sell
2024-10-11 09:22:40	R035 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-10-11 09:22:40	R035 On 07/11/2024			Bond Future	1	2,000,000	Client	Buy
2024-10-11 15:13:29	R035 On 07/11/2024			Bond Future	1	224,400,000	Member	Buy
2024-10-11 15:39:17	R035 On 07/11/2024			Bond Future	1	72,300,000	Member	Sell
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	5,200,000	Member	Sell
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	12,500,000	Member	Sell
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	125,600,000	Member	Sell
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	12,500,000	Member	Buy
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	5,200,000	Client	Sell
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	125,600,000	Member	Buy
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	12,500,000	Client	Sell
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	5,200,000	Member	Buy
2024-10-11 15:40:54	R035 On 07/11/2024			Bond Future	1	125,600,000	Client	Sell
2024-10-11 15:40:55	R035 On 07/11/2024			Bond Future	1	72,300,000	Client	Sell
2024-10-11 15:40:55	R035 On 07/11/2024			Bond Future	1	8,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-11 15:40:55	R035 On 07/11/2024			Bond Future	1	72,300,000	Member	Buy
2024-10-11 15:40:55	R035 On 07/11/2024			Bond Future	1	8,800,000	Client	Sell
2024-10-11 15:40:55	R035 On 07/11/2024			Bond Future	1	8,800,000	Member	Sell
Total for R035 Bond Future					38	997,600,000		
2024-10-11 15:13:29	R186 On 07/11/2024			Bond Future	1	406,100,000	Member	Buy
2024-10-11 15:32:55	R186 On 07/11/2024			Bond Future	1	11,800,000	Member	Sell
2024-10-11 15:33:28	R186 On 07/11/2024			Bond Future	1	394,300,000	Member	Sell
2024-10-11 15:33:28	R186 On 07/11/2024			Bond Future	1	11,800,000	Member	Buy
2024-10-11 15:33:28	R186 On 07/11/2024			Bond Future	1	11,800,000	Client	Sell
2024-10-11 15:33:28	R186 On 07/11/2024			Bond Future	1	394,300,000	Member	Buy
2024-10-11 15:33:28	R186 On 07/11/2024			Bond Future	1	394,300,000	Client	Sell
Total for R186 Bond Future					7	1,624,400,000		
2024-10-11 11:43:17	R202 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
2024-10-11 11:50:31	R202 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-10-11 12:09:00	R202 On 07/11/2024			Bond Future	1	2,100,000	Client	Buy
2024-10-11 12:09:00	R202 On 07/11/2024			Bond Future	1	2,100,000	Member	Sell
Total for R202 Bond Future					4	8,400,000		
2024-10-11 12:07:36	R248 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-10-11 12:08:14	R248 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
Total for R248 Bond Future					2	2,200,000		
Grand Total for all Instruments					172	8,569,600,000		