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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-14 12:13:48	2030 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-14 12:13:48	2030 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-08-14 12:14:27	2030 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-08-14 12:29:31	2030 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-14 12:36:01	2030 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-14 12:36:01	2030 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2030 Bond Future					6	9,600,000		
2024-08-14 12:13:48	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-14 12:13:48	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-08-14 12:15:09	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-08-14 12:15:19	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-14 12:45:58	2032 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-14 12:45:58	2032 On 07/11/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2032 Bond Future					6	9,600,000		
2024-08-14 12:13:48	2037 On 07/11/2024			Bond Future	1	3,700,000	Member	Buy
2024-08-14 12:13:48	2037 On 07/11/2024			Bond Future	1	3,700,000	Member	Sell
2024-08-14 12:16:19	2037 On 07/11/2024			Bond Future	1	3,700,000	Member	Sell
2024-08-14 12:16:33	2037 On 07/11/2024			Bond Future	1	3,700,000	Member	Buy
2024-08-14 13:01:44	2037 On 07/11/2024			Bond Future	1	3,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-14 13:01:44	2037 On 07/11/2024			Bond Future	1	3,700,000	Member	Buy
2024-08-14 16:56:44	2037 On 07/11/2024			Bond Future	1	82,700,000	Member	Sell
2024-08-14 17:40:38	2037 On 07/11/2024			Bond Future	1	82,700,000	Client	Buy
Total for 2037 Bond Future					8	187,600,000		
2024-08-14 11:31:07	R035 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
2024-08-14 12:00:26	R035 On 07/11/2024			Bond Future	1	8,700,000	Client	Sell
2024-08-14 12:13:48	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-14 12:13:48	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-14 12:15:41	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-14 12:15:51	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-08-14 13:00:29	R035 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-08-14 13:00:29	R035 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
Total for R035 Bond Future					8	30,600,000		
2024-08-14 10:48:19	R209 On 07/11/2024			Bond Future	1	58,600,000	Member	Sell
2024-08-14 10:51:12	R209 On 07/11/2024			Bond Future	1	58,600,000	Client	Buy
Total for R209 Bond Future					2	117,200,000		
2024-08-14 10:55:48	R248 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-08-14 11:58:14	R248 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-08-14 11:58:52	R248 On 07/11/2024			Bond Future	1	20,000,000	Client	Buy
2024-08-14 11:58:52	R248 On 07/11/2024			Bond Future	1	20,000,000	Member	Sell
2024-08-14 12:13:48	R248 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
2024-08-14 12:13:48	R248 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2024-08-14 12:17:07	R248 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2024-08-14 12:33:47	R248 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
2024-08-14 13:03:08	R248 On 07/11/2024			Bond Future	1	7,200,000	Client	Sell
2024-08-14 13:03:08	R248 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
2024-08-14 16:32:12	R248 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-08-14 16:32:12	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-14 17:08:32	R248 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-08-14 17:08:32	R248 On 07/11/2024			Bond Future	1	300,000	Client	Sell
Total for R248 Bond Future					14	124,400,000		
Grand Total for all Instruments					44	479,000,000		