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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-26 08:17:06	2032 On 07/11/2024	9.86	Put	Bond Future	1	150,000,000	Member	Buy
2024-08-26 08:17:06	2032 On 07/11/2024	9.86	Call	Bond Future	1	150,000,000	Member	Buy
2024-08-26 08:17:06	2032 On 07/11/2024	9.86	Put	Bond Future	1	150,000,000	Member	Sell
2024-08-26 08:17:06	2032 On 07/11/2024	9.86	Call	Bond Future	1	150,000,000	Member	Sell
Total for 2032 Bond Future					4	600,000,000		
2024-08-26 14:52:05	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-08-26 14:52:05	GOVI On 07/11/2024			GOVI	1	10,000	Member	Sell
2024-08-26 15:28:09	GOVI On 07/11/2024			GOVI	1	20,000	Member	Sell
2024-08-26 15:28:09	GOVI On 07/11/2024			GOVI	1	20,000	Member	Buy
2024-08-26 15:52:25	GOVI On 07/11/2024			GOVI	1	10,000	Member	Buy
2024-08-26 15:52:25	GOVI On 07/11/2024			GOVI	1	10,000	Member	Sell
2024-08-26 16:56:05	GOVI On 07/11/2024			GOVI	1	20,000	Member	Sell
2024-08-26 16:56:05	GOVI On 07/11/2024			GOVI	1	20,000	Member	Buy
2024-08-26 17:15:39	GOVI On 07/11/2024			GOVI	1	10,000	Client	Buy
2024-08-26 17:15:39	GOVI On 07/11/2024			GOVI	1	10,000	Member	Sell
2024-08-26 17:16:12	GOVI On 07/11/2024			GOVI	1	20,000	Member	Sell
2024-08-26 17:16:12	GOVI On 07/11/2024			GOVI	1	20,000	Client	Buy
Total for GOVI GOVI					12	180,000		
2024-08-26 10:14:49	R035 On 07/11/2024			Bond Future	1	600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-26 10:14:49	R035 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-26 17:15:57	R035 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-08-26 17:15:57	R035 On 07/11/2024			Bond Future	1	600,000	Member	Buy
Total for R035 Bond Future					4	2,400,000		
2024-08-26 11:50:09	R248 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-08-26 11:50:09	R248 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-08-26 12:08:06	R248 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-08-26 12:08:06	R248 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
Total for R248 Bond Future					4	10,000,000		
Grand Total for all Instruments					24	612,580,000		