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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/08/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-30 09:03:21	2030 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-08-30 11:23:05	2030 On 07/11/2024			Bond Future	1	800,000	Client	Buy
2024-08-30 11:27:25	2030 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-08-30 12:09:34	2030 On 07/11/2024			Bond Future	1	9,400,000	Member	Buy
2024-08-30 13:46:19	2030 On 07/11/2024			Bond Future	1	9,400,000	Client	Buy
2024-08-30 13:46:19	2030 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-08-30 16:16:27	2030 On 07/11/2024			Bond Future	1	8,000,000	Member	Buy
2024-08-30 16:44:48	2030 On 07/11/2024			Bond Future	1	8,000,000	Client	Sell
2024-08-30 17:15:35	2030 On 07/11/2024			Bond Future	1	55,500,000	Member	Sell
2024-08-30 17:15:35	2030 On 07/11/2024			Bond Future	1	55,500,000	Member	Buy
2024-08-30 17:38:03	2030 On 07/11/2024			Bond Future	1	55,500,000	Client	Sell
2024-08-30 17:38:03	2030 On 07/11/2024			Bond Future	1	55,500,000	Member	Buy
Total for 2030 Bond Future					12	277,200,000		
2024-08-30 15:37:56	2032 On 07/11/2024			Bond Future	1	51,600,000	Member	Sell
2024-08-30 15:37:56	2032 On 07/11/2024			Bond Future	1	51,600,000	Member	Buy
2024-08-30 16:50:10	2032 On 07/11/2024			Bond Future	1	51,600,000	Member	Buy
2024-08-30 16:50:10	2032 On 07/11/2024			Bond Future	1	51,600,000	Client	Sell
Total for 2032 Bond Future					4	206,400,000		
2024-08-30 15:58:43	IGOV On 07/11/2024			Index Future	1	80,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-30 16:19:08	IGOV On 07/11/2024			Index Future	1	80,000	Member	Sell
2024-08-30 16:20:09	IGOV On 07/11/2024			Index Future	1	80,000	Client	Sell
2024-08-30 16:20:09	IGOV On 07/11/2024			Index Future	1	80,000	Member	Buy
Total for IGOV Index Future					4	320,000		
2024-08-30 09:10:38	R035 On 07/11/2024			Bond Future	1	82,000,000	Member	Sell
2024-08-30 14:05:12	R035 On 07/11/2024			Bond Future	1	11,500,000	Member	Buy
2024-08-30 14:27:59	R035 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-30 14:27:59	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-30 14:27:59	R035 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-30 14:27:59	R035 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-08-30 14:27:59	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-08-30 14:27:59	R035 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	5,100,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	14,100,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	9,400,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	27,000,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	27,000,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,600,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	14,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	27,000,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	5,100,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,000,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	5,100,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	9,400,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	14,100,000	Member	Buy
2024-08-30 14:28:00	R035 On 07/11/2024			Bond Future	1	1,600,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	900,000	Client	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	800,000	Client	Buy
2024-08-30 14:28:01	R035 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
Total for R035 Bond Future					71	305,000,000		
2024-08-30 16:53:33	R186 On 07/11/2024			Bond Future	1	295,900,000	Member	Buy
2024-08-30 17:06:28	R186 On 07/11/2024			Bond Future	1	49,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	179,500,000	Member	Sell
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	67,300,000	Member	Sell
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	49,100,000	Member	Buy
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	179,500,000	Client	Sell
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	67,300,000	Client	Sell
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	179,500,000	Member	Buy
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	49,100,000	Client	Sell
2024-08-30 17:07:57	R186 On 07/11/2024			Bond Future	1	67,300,000	Member	Buy
Total for R186 Bond Future					10	1,183,600,000		
Grand Total for all Instruments					101	1,972,520,000		