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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 31/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-31 09:54:54	2032 On 07/11/2024			Bond Future	1	35,000,000	Member	Sell
2024-10-31 10:23:23	2032 On 07/11/2024			Bond Future	1	7,600,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	18,900,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	4,200,000	Member	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	7,600,000	Client	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	18,900,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	800,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	4,200,000	Client	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	7,600,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	4,200,000	Member	Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	18,900,000	Client	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	1,500,000	Client	Buy
2024-10-31 10:25:32	2032 On 07/11/2024			Bond Future	1	300,000	Client	Buy
2024-10-31 12:04:03	2032 On 07/11/2024			Bond Future	1	98,000,000	Member	Sell
2024-10-31 12:04:03	2032 On 07/11/2024			Bond Future	1	98,200,000	Member	Buy
2024-10-31 12:04:03	2032 On 06/02/2025			Bond Future	1	98,200,000	Member	Sell
2024-10-31 12:04:03	2032 On 06/02/2025			Bond Future	1	98,000,000	Member	Buy
2024-10-31 12:27:58	2032 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-10-31 12:27:58	2032 On 07/11/2024			Bond Future	1	98,000,000	Client	Sell
2024-10-31 12:27:58	2032 On 07/11/2024			Bond Future	1	98,000,000	Member	Buy
2024-10-31 12:27:58	2032 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-10-31 12:27:58	2032 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-10-31 12:28:39	2032 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-10-31 12:28:39	2032 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-10-31 12:28:39	2032 On 06/02/2025			Bond Future	1	98,000,000	Client	Buy
2024-10-31 12:28:39	2032 On 06/02/2025			Bond Future	1	98,000,000	Member	Sell
2024-10-31 12:28:39	2032 On 06/02/2025			Bond Future	1	200,000	Member	Buy
Total for 2032 Bond Future					36	925,600,000		
2024-10-31 12:04:03	2037 On 07/11/2024			Bond Future	1	125,000,000	Member	Sell
2024-10-31 12:04:03	2037 On 07/11/2024			Bond Future	1	151,400,000	Member	Buy
2024-10-31 12:04:03	2037 On 06/02/2025			Bond Future	1	151,400,000	Member	Sell
2024-10-31 12:04:03	2037 On 06/02/2025			Bond Future	1	125,000,000	Member	Buy
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	26,200,000	Member	Buy
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	125,000,000	Member	Buy
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	125,000,000	Client	Sell
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	26,200,000	Member	Sell
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	26,200,000	Client	Sell
2024-10-31 12:30:34	2037 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	125,000,000	Client	Buy
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	125,000,000	Member	Sell
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	26,200,000	Member	Sell
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	26,200,000	Member	Buy
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-10-31 12:32:47	2037 On 06/02/2025			Bond Future	1	26,200,000	Client	Buy
2024-10-31 12:57:42	2037 On 06/02/2025			Bond Future	1	56,500,000	Member	Buy
2024-10-31 12:57:42	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-31 15:17:53	2037 On 06/02/2025			Bond Future	1	53,900,000	Member	Sell
2024-10-31 15:17:53	2037 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-10-31 15:17:53	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-10-31 15:17:53	2037 On 06/02/2025			Bond Future	1	53,900,000	Member	Buy
2024-10-31 15:17:53	2037 On 06/02/2025			Bond Future	1	53,900,000	Client	Sell
Total for 2037 Bond Future					27	1,437,200,000		
2024-10-31 17:25:08	2040 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-10-31 17:44:25	2040 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2024-10-31 17:45:17	2040 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-10-31 17:45:17	2040 On 06/02/2025			Bond Future	1	100,000	Member	Buy
Total for 2040 Bond Future					4	400,000		
2024-10-31 15:49:47	ALBI On 07/11/2024			Index Future	1	270,000	Member	Buy
2024-10-31 15:49:47	ALBI On 06/02/2025			Index Future	1	270,000	Member	Sell
2024-10-31 15:51:27	ALBI On 07/11/2024			Index Future	1	270,000	Member	Sell
2024-10-31 15:51:27	ALBI On 06/02/2025			Index Future	1	270,000	Member	Buy
2024-10-31 16:01:00	ALBI On 06/02/2025			Index Future	1	270,000	Member	Sell
2024-10-31 16:01:06	ALBI On 07/11/2024			Index Future	1	270,000	Member	Sell
2024-10-31 16:01:06	ALBI On 07/11/2024			Index Future	1	270,000	Member	Buy
2024-10-31 17:06:15	ALBI On 06/02/2025			Index Future	1	270,000	Member	Buy
2024-10-31 17:07:04	ALBI On 06/02/2025			Index Future	1	270,000	Member	Sell
2024-10-31 17:07:04	ALBI On 06/02/2025			Index Future	1	270,000	Client	Buy
2024-10-31 17:07:11	ALBI On 07/11/2024			Index Future	1	270,000	Member	Buy
2024-10-31 17:07:11	ALBI On 07/11/2024			Index Future	1	270,000	Client	Sell
Total for ALBI Index Future					12	3,240,000		
2024-10-31 11:57:07	IGOV On 07/11/2024			Index Future	1	60,000	Member	Buy
2024-10-31 11:57:07	IGOV On 07/11/2024			Index Future	1	60,000	Member	Sell
2024-10-31 11:57:07	IGOV On 06/02/2025			Index Future	1	60,000	Member	Buy
2024-10-31 11:57:07	IGOV On 06/02/2025			Index Future	1	60,000	Member	Sell
2024-10-31 12:25:59	IGOV On 07/11/2024			Index Future	1	60,000	Member	Buy
2024-10-31 12:25:59	IGOV On 07/11/2024			Index Future	1	60,000	Client	Sell
2024-10-31 12:26:15	IGOV On 06/02/2025			Index Future	1	60,000	Client	Buy
2024-10-31 12:26:15	IGOV On 06/02/2025			Index Future	1	60,000	Member	Sell
Total for IGOV Index Future					8	480,000		
2024-10-31 17:03:48	R035 On 06/02/2025			Bond Future	1	19,000,000	Member	Buy
2024-10-31 17:06:13	R035 On 06/02/2025			Bond Future	1	14,200,000	Member	Sell
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	14,200,000	Client	Sell
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	14,200,000	Member	Buy
2024-10-31 17:08:34	R035 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
Total for R035 Bond Future					10	76,000,000		
2024-10-31 10:45:29	R186 On 06/02/2025			Bond Future	1	13,700,000	Member	Sell
2024-10-31 10:48:57	R186 On 06/02/2025			Bond Future	1	13,700,000	Member	Buy
2024-10-31 10:50:51	R186 On 06/02/2025			Bond Future	1	13,700,000	Member	Sell
2024-10-31 10:50:51	R186 On 06/02/2025			Bond Future	1	13,700,000	Client	Buy
2024-10-31 17:44:26	R186 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-10-31 17:54:18	R186 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-10-31 17:54:41	R186 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-10-31 17:54:41	R186 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
Total for R186 Bond Future					8	60,800,000		
2024-10-31 09:37:11	R209 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-10-31 09:37:41	R209 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-10-31 09:51:26	R209 On 06/02/2025			Bond Future	1	10,000,000	Client	Sell
2024-10-31 09:51:26	R209 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-10-31 14:00:10	R209 On 07/11/2024	11.00	Put	Bond Future	1	10,000,000	Member	Sell
2024-10-31 14:49:19	R209 On 07/11/2024	11.00	Put	Bond Future	1	10,000,000	Client	Buy
Total for R209 Bond Future					6	60,000,000		
2024-10-31 09:54:54	R248 On 07/11/2024			Bond Future	1	25,000,000	Member	Buy
2024-10-31 10:23:49	R248 On 07/11/2024			Bond Future	1	5,400,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	13,500,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	13,500,000	Client	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	1,100,000	Client	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	1,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	13,500,000	Member	Buy
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	5,400,000	Client	Sell
2024-10-31 10:26:35	R248 On 07/11/2024			Bond Future	1	5,400,000	Member	Buy
2024-10-31 17:25:08	R248 On 06/02/2025			Bond Future	1	124,200,000	Member	Buy
2024-10-31 17:43:16	R248 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-10-31 17:47:27	R248 On 06/02/2025			Bond Future	1	53,400,000	Member	Sell
2024-10-31 17:47:27	R248 On 06/02/2025			Bond Future	1	33,700,000	Member	Sell
2024-10-31 17:47:27	R248 On 06/02/2025			Bond Future	1	33,700,000	Member	Buy
2024-10-31 17:47:27	R248 On 06/02/2025			Bond Future	1	33,700,000	Client	Sell
2024-10-31 17:47:27	R248 On 06/02/2025			Bond Future	1	53,400,000	Client	Sell
2024-10-31 17:47:27	R248 On 06/02/2025			Bond Future	1	53,400,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	10,300,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	9,000,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	10,300,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	2,900,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	10,300,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	9,000,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	9,000,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-10-31 17:47:28	R248 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
Total for R248 Bond Future					53	596,800,000		

