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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-12 11:02:37	2030 On 06/02/2025			Bond Future	1	13,400,000	Member	Sell
2024-11-12 13:17:30	2030 On 06/02/2025			Bond Future	1	12,600,000	Member	Buy
2024-11-12 15:17:03	2030 On 06/02/2025			Bond Future	1	12,600,000	Client	Sell
2024-11-12 16:39:00	2030 On 06/02/2025			Bond Future	1	13,400,000	Client	Buy
Total for 2030 Bond Future					4	52,000,000		
2024-11-12 15:24:13	2037 On 06/02/2025			Bond Future	1	12,800,000	Client	Buy
2024-11-12 15:24:13	2037 On 06/02/2025			Bond Future	1	12,800,000	Member	Sell
2024-11-12 16:52:08	2037 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-11-12 17:35:33	2037 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
Total for 2037 Bond Future					4	32,000,000		
2024-11-12 15:24:13	2040 On 06/02/2025			Bond Future	1	9,400,000	Client	Buy
2024-11-12 15:24:13	2040 On 06/02/2025			Bond Future	1	9,400,000	Member	Sell
Total for 2040 Bond Future					2	18,800,000		
2024-11-12 15:24:13	2044 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2024-11-12 15:24:13	2044 On 06/02/2025			Bond Future	1	500,000	Member	Sell
Total for 2044 Bond Future					2	1,000,000		
2024-11-12 13:17:30	R053 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-11-12 15:21:12	R053 On 06/02/2025			Bond Future	1	2,500,000	Client	Buy
Total for R053 Bond Future					2	5,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-12 11:02:37	R186 On 06/02/2025			Bond Future	1	66,700,000	Member	Sell
2024-11-12 16:38:24	R186 On 06/02/2025			Bond Future	1	66,700,000	Client	Buy
Total for R186 Bond Future					2	133,400,000		
2024-11-12 16:52:08	R209 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-11-12 17:38:12	R209 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
Total for R209 Bond Future					2	9,000,000		
2024-11-12 13:17:30	R214 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
2024-11-12 15:24:23	R214 On 06/02/2025			Bond Future	1	3,300,000	Client	Buy
2024-11-12 16:52:08	R214 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-11-12 17:39:20	R214 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
Total for R214 Bond Future					4	13,000,000		
Grand Total for all Instruments					22	264,200,000		