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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-21 16:45:43	2030 On 06/02/2025			Bond Future	1	11,800,000	Member	Buy
2024-11-21 17:20:39	2030 On 06/02/2025			Bond Future	1	11,800,000	Client	Sell
Total for 2030 Bond Future					2	23,600,000		
2024-11-21 16:42:38	2037 On 06/02/2025			Bond Future	1	3,100,000	Member	Buy
2024-11-21 17:19:32	2037 On 06/02/2025			Bond Future	1	3,100,000	Client	Sell
Total for 2037 Bond Future					2	6,200,000		
2024-11-21 16:42:38	2040 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-11-21 17:18:43	2040 On 06/02/2025			Bond Future	1	2,900,000	Client	Sell
Total for 2040 Bond Future					2	5,800,000		
2024-11-21 16:42:38	2044 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-11-21 17:17:03	2044 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
Total for 2044 Bond Future					2	10,800,000		
2024-11-21 09:41:59	2046 On 06/02/2025			Bond Future	1	15,400,000	Member	Sell
2024-11-21 09:44:08	2046 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	7,000,000	Member	Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	800,000	Client	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	7,000,000	Client	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	4,600,000	Client	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	900,000	Client	Buy
2024-11-21 10:10:06	2046 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
Total for 2046 Bond Future					19	61,600,000		
2024-11-21 09:41:59	2050 On 06/02/2025			Bond Future	1	15,300,000	Member	Sell
2024-11-21 09:44:59	2050 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	6,900,000	Member	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	4,600,000	Client	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	6,900,000	Member	Sell
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	6,900,000	Client	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-21 10:09:03	2050 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-21 10:09:04	2050 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
2024-11-21 10:09:04	2050 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
Total for 2050 Bond Future					19	61,200,000		
2024-11-21 08:43:52	IGOV On 06/02/2025			Index Future	1	30,000	Client	Sell
2024-11-21 08:43:52	IGOV On 06/02/2025			Index Future	1	30,000	Member	Buy
Total for IGOV Index Future					2	60,000		
2024-11-21 16:45:43	R186 On 06/02/2025			Bond Future	1	10,400,000	Member	Buy
2024-11-21 17:21:27	R186 On 06/02/2025			Bond Future	1	9,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-21 17:22:21	R186 On 06/02/2025			Bond Future	1	9,500,000	Member	Buy
2024-11-21 17:22:21	R186 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-11-21 17:22:21	R186 On 06/02/2025			Bond Future	1	9,500,000	Client	Sell
2024-11-21 17:22:21	R186 On 06/02/2025			Bond Future	1	900,000	Client	Sell
2024-11-21 17:22:21	R186 On 06/02/2025			Bond Future	1	900,000	Member	Buy
Total for R186 Bond Future					7	41,600,000		
2024-11-21 16:42:38	R209 On 06/02/2025			Bond Future	1	17,000,000	Member	Buy
2024-11-21 17:15:22	R209 On 06/02/2025			Bond Future	1	17,000,000	Client	Sell
Total for R209 Bond Future					2	34,000,000		
Grand Total for all Instruments					57	244,860,000		