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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-22 09:29:11	2030 On 02/05/2024			Bond Future	1	150,000,000	Member	Sell
2023-12-22 09:31:17	2030 On 02/05/2024			Bond Future	1	150,000,000	Member	Buy
2023-12-22 09:46:19	2030 On 02/05/2024			Bond Future	1	150,000,000	Client	Buy
2023-12-22 09:46:19	2030 On 02/05/2024			Bond Future	1	150,000,000	Member	Sell
2023-12-22 09:49:20	2030 On 01/02/2024			Bond Future	1	4,300,000	Member	Buy
2023-12-22 09:49:20	2030 On 01/02/2024			Bond Future	1	4,300,000	Member	Sell
2023-12-22 10:17:02	2030 On 01/02/2024			Bond Future	1	4,300,000	Client	Buy
2023-12-22 10:17:02	2030 On 01/02/2024			Bond Future	1	4,300,000	Member	Sell
Total for 2030 Bond Future					8	617,200,000		
2023-12-22 09:49:20	2040 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-12-22 09:49:20	2040 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-12-22 10:18:35	2040 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-12-22 10:18:35	2040 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
Total for 2040 Bond Future					4	8,000,000		
2023-12-22 09:54:06	2044 On 01/02/2024			Bond Future	1	10,700,000	Member	Buy
2023-12-22 09:54:06	2044 On 01/02/2024			Bond Future	1	10,700,000	Member	Sell
2023-12-22 10:09:22	2044 On 01/02/2024			Bond Future	1	10,700,000	Member	Buy
2023-12-22 10:09:22	2044 On 01/02/2024			Bond Future	1	4,800,000	Member	Sell
2023-12-22 10:56:15	2044 On 01/02/2024			Bond Future	1	5,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-22 10:56:15	2044 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-12-22 10:56:15	2044 On 01/02/2024			Bond Future	1	4,800,000	Client	Sell
2023-12-22 10:56:15	2044 On 01/02/2024			Bond Future	1	5,900,000	Client	Sell
2023-12-22 10:56:15	2044 On 01/02/2024			Bond Future	1	5,900,000	Member	Buy
Total for 2044 Bond Future					9	64,200,000		
2023-12-22 09:49:20	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2023-12-22 09:49:20	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2023-12-22 10:18:11	R035 On 01/02/2024			Bond Future	1	5,100,000	Client	Buy
2023-12-22 10:18:11	R035 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
Total for R035 Bond Future					4	20,400,000		
2023-12-22 08:56:16	R186 On 01/02/2024			Bond Future	1	13,600,000	Member	Sell
2023-12-22 09:15:33	R186 On 01/02/2024			Bond Future	1	10,600,000	Member	Buy
2023-12-22 09:17:31	R186 On 01/02/2024			Bond Future	1	10,600,000	Member	Sell
2023-12-22 09:17:31	R186 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-12-22 09:17:31	R186 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-12-22 09:17:31	R186 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2023-12-22 09:17:31	R186 On 01/02/2024			Bond Future	1	10,600,000	Client	Buy
Total for R186 Bond Future					7	54,400,000		
Grand Total for all Instruments					32	764,200,000		