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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-13 11:07:17	2030 On 02/05/2024			Bond Future	1	22,000,000	Member	Sell
2024-02-13 11:10:42	2030 On 02/05/2024			Bond Future	1	22,000,000	Member	Buy
2024-02-13 12:04:38	2030 On 02/05/2024			Bond Future	1	22,000,000	Member	Sell
2024-02-13 12:04:38	2030 On 02/05/2024			Bond Future	1	22,000,000	Client	Buy
Total for 2030 Bond Future					4	88,000,000		
2024-02-13 10:27:18	2032 On 02/05/2024			Bond Future	1	17,100,000	Member	Buy
2024-02-13 10:27:18	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	4,100,000	Client	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	8,000,000	Client	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Buy
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	2,000,000	Client	Sell
2024-02-13 12:27:46	2032 On 02/05/2024			Bond Future	1	3,000,000	Client	Sell
2024-02-13 13:03:02	2032 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-13 13:20:59	2032 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-02-13 13:21:36	2032 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-02-13 13:21:36	2032 On 02/05/2024			Bond Future	1	2,100,000	Client	Sell
Total for 2032 Bond Future					17	76,800,000		
2024-02-13 11:07:17	2037 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-13 11:12:56	2037 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-02-13 12:03:20	2037 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-13 12:03:20	2037 On 01/08/2024			Bond Future	1	10,000,000	Client	Buy
Total for 2037 Bond Future					4	40,000,000		
2024-02-13 11:07:17	R035 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-13 11:11:53	R035 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-02-13 12:04:09	R035 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-13 12:04:09	R035 On 02/05/2024			Bond Future	1	10,000,000	Client	Buy
Total for R035 Bond Future					4	40,000,000		
2024-02-13 10:48:32	R186 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell
2024-02-13 14:24:40	R186 On 02/05/2024			Bond Future	1	20,000,000	Member	Buy
2024-02-13 14:25:11	R186 On 02/05/2024			Bond Future	1	20,000,000	Client	Buy
2024-02-13 14:25:11	R186 On 02/05/2024			Bond Future	1	20,000,000	Member	Sell
Total for R186 Bond Future					4	80,000,000		
2024-02-13 11:07:17	R248 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-13 11:13:22	R248 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-02-13 12:03:44	R248 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-13 12:03:44	R248 On 02/05/2024			Bond Future	1	10,000,000	Client	Buy
Total for R248 Bond Future					4	40,000,000		
Grand Total for all Instruments					37	364,800,000		