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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-23 09:44:27	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-05-23 09:59:09	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-05-23 09:59:23	2030 On 01/08/2024			Bond Future	1	20,000,000	Client	Buy
2024-05-23 09:59:23	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-05-23 10:17:22	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Buy
2024-05-23 10:17:22	2030 On 01/08/2024			Bond Future	1	20,000,000	Member	Sell
2024-05-23 14:24:18	2030 On 01/08/2024			Bond Future	1	363,900,000	Member	Sell
2024-05-23 14:53:16	2030 On 01/08/2024			Bond Future	1	8,200,000	Member	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	200,300,000	Member	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	144,300,000	Member	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	11,100,000	Member	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	8,200,000	Client	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	8,200,000	Member	Sell
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	11,100,000	Member	Sell
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	144,300,000	Client	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	144,300,000	Member	Sell
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	200,300,000	Client	Buy
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	200,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-23 14:54:40	2030 On 01/08/2024			Bond Future	1	11,100,000	Client	Buy
Total for 2030 Bond Future					19	1,575,600,000		
2024-05-23 14:24:18	2037 On 01/08/2024			Bond Future	1	13,100,000	Member	Sell
2024-05-23 15:17:19	2037 On 01/08/2024			Bond Future	1	13,100,000	Client	Buy
Total for 2037 Bond Future					2	26,200,000		
2024-05-23 14:43:20	R202 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2024-05-23 17:21:36	R202 On 07/08/2025			Bond Future	1	700,000	Client	Sell
Total for R202 Bond Future					2	1,400,000		
2024-05-23 08:50:42	R248 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
2024-05-23 08:51:00	R248 On 01/08/2024			Bond Future	1	4,200,000	Member	Sell
2024-05-23 13:47:14	R248 On 01/08/2024			Bond Future	1	4,200,000	Client	Sell
2024-05-23 13:47:14	R248 On 01/08/2024			Bond Future	1	4,200,000	Member	Buy
2024-05-23 14:24:18	R248 On 01/08/2024			Bond Future	1	6,500,000	Member	Sell
2024-05-23 14:56:28	R248 On 01/08/2024			Bond Future	1	6,500,000	Member	Buy
2024-05-23 14:57:02	R248 On 01/08/2024			Bond Future	1	6,500,000	Member	Sell
2024-05-23 14:57:02	R248 On 01/08/2024			Bond Future	1	6,500,000	Client	Buy
Total for R248 Bond Future					8	42,800,000		
Grand Total for all Instruments					31	1,646,000,000		