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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 31/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-31 11:08:36	2030 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-31 11:08:36	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-12-31 11:51:40	2030 On 06/02/2025			Bond Future	1	800,000	Client	Sell
2024-12-31 11:51:40	2030 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-31 11:51:40	2030 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
2024-12-31 11:51:40	2030 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-12-31 11:51:40	2030 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
Total for 2030 Bond Future					7	9,200,000		
2024-12-31 09:27:06	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-12-31 09:28:20	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-12-31 10:06:59	R035 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-12-31 10:06:59	R035 On 06/02/2025			Bond Future	1	1,800,000	Client	Sell
Total for R035 Bond Future					4	7,200,000		
Grand Total for all Instruments					11	16,400,000		