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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-27 12:33:36	2029 On 01/02/2024			Bond Future	1	11,800,000	Member	Sell
2023-12-27 12:33:36	2029 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-27 12:33:36	2029 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2023-12-27 12:33:36	2029 On 06/02/2025			Bond Future	1	11,800,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	700,000	Client	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	700,000	Member	Sell

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2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2023-12-27 12:36:35	2029 On 06/02/2025			Bond Future	1	700,000	Client	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	5,400,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	5,400,000	Member	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	5,400,000	Client	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-12-27 12:47:44	2029 On 01/02/2024			Bond Future	1	700,000	Member	Buy
Total for 2029 Bond Future					44	94,400,000		
2023-12-27 09:33:49	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-27 09:33:49	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-27 09:40:14	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-27 09:40:14	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-27 10:02:09	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-12-27 10:02:09	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-12-27 10:03:45	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-12-27 10:03:45	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-12-27 12:45:08	2044 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-27 12:45:08	2044 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
2023-12-27 12:46:19	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-12-27 12:46:19	2044 On 01/02/2024			Bond Future	1	1,200,000	Client	Sell
Total for 2044 Bond Future					12	15,000,000		

