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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-28 09:43:15	2030 On 02/05/2024			Bond Future	1	62,000,000	Member	Sell
2023-12-28 09:45:41	2030 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	60,700,000	Member	Buy
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	600,000	Member	Buy
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	600,000	Member	Sell
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	600,000	Client	Buy
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	60,700,000	Client	Buy
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	60,700,000	Member	Sell
2023-12-28 10:50:55	2030 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2023-12-28 14:22:26	2030 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-28 14:22:26	2030 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for 2030 Bond Future					12	248,400,000		
2023-12-28 11:31:37	2032 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell
2023-12-28 11:59:21	2032 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-12-28 12:00:02	2032 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-28 12:00:02	2032 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-28 12:00:02	2032 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-28 12:00:02	2032 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-28 12:00:02	2032 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-12-28 14:24:03	2032 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-28 14:24:03	2032 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for 2032 Bond Future					9	16,400,000		
2023-12-28 14:53:54	2037 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-12-28 14:53:54	2037 On 01/02/2024			Bond Future	1	300,000	Client	Sell
Total for 2037 Bond Future					2	600,000		
2023-12-28 14:28:23	2040 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-28 14:28:23	2040 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for 2040 Bond Future					2	400,000		
2023-12-28 09:59:51	2044 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-28 09:59:51	2044 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-28 10:08:16	2044 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-28 10:08:16	2044 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-28 10:51:45	2044 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-28 10:51:45	2044 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-12-28 14:55:06	2044 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-12-28 14:55:06	2044 On 01/02/2024			Bond Future	1	300,000	Client	Sell
Total for 2044 Bond Future					8	4,200,000		
2023-12-28 14:51:12	R035 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-12-28 14:51:12	R035 On 01/02/2024			Bond Future	1	300,000	Client	Sell
Total for R035 Bond Future					2	600,000		
2023-12-28 14:36:24	R209 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-28 14:36:24	R209 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for R209 Bond Future					2	400,000		
2023-12-28 14:37:59	R213 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-12-28 14:37:59	R213 On 01/02/2024			Bond Future	1	100,000	Client	Buy
Total for R213 Bond Future					2	200,000		
2023-12-28 14:30:36	R248 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-12-28 14:30:36	R248 On 01/02/2024			Bond Future	1	200,000	Client	Sell
Total for R248 Bond Future					2	400,000		
Grand Total for all Instruments					41	271,600,000		