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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-29 11:10:41	2030 On 02/05/2024			Bond Future	1	94,000,000	Member	Buy
2023-12-29 11:11:06	2030 On 02/05/2024			Bond Future	1	94,000,000	Member	Sell
2023-12-29 11:17:02	2030 On 02/05/2024			Bond Future	1	94,000,000	Member	Buy
2023-12-29 11:17:02	2030 On 02/05/2024			Bond Future	1	94,000,000	Client	Sell
Total for 2030 Bond Future					4	376,000,000		
2023-12-29 08:45:02	R035 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2023-12-29 08:45:02	R035 On 07/11/2024			Bond Future	1	200,000	Client	Buy
Total for R035 Bond Future					2	400,000		
2023-12-29 08:45:02	R186 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2023-12-29 08:45:02	R186 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2023-12-29 08:52:26	R186 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2023-12-29 08:52:26	R186 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2023-12-29 08:56:41	R186 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2023-12-29 08:56:41	R186 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2023-12-29 08:58:04	R186 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2023-12-29 08:58:04	R186 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2023-12-29 09:02:36	R186 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2023-12-29 09:02:36	R186 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2023-12-29 09:25:39	R186 On 01/02/2024			Bond Future	1	11,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-29 10:20:42	R186 On 01/02/2024			Bond Future	1	11,900,000	Member	Buy
2023-12-29 10:52:39	R186 On 01/02/2024			Bond Future	1	11,900,000	Client	Buy
2023-12-29 10:52:39	R186 On 01/02/2024			Bond Future	1	11,900,000	Member	Sell
Total for R186 Bond Future					14	49,800,000		
Grand Total for all Instruments					20	426,200,000		