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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-05 14:21:48	2030 On 02/05/2024			Bond Future	1	200,000,000	Member	Sell
2024-02-05 14:21:48	2030 On 02/05/2024			Bond Future	1	200,000,000	Client	Buy
2024-02-05 14:38:18	2030 On 02/05/2024			Bond Future	1	200,000,000	Client	Sell
2024-02-05 14:38:18	2030 On 02/05/2024			Bond Future	1	200,000,000	Member	Buy
Total for 2030 Bond Future					4	800,000,000		
2024-02-05 15:52:46	2032 On 02/05/2024			Bond Future	1	115,600,000	Member	Buy
2024-02-05 15:53:14	2032 On 02/05/2024			Bond Future	1	115,600,000	Member	Sell
Total for 2032 Bond Future					2	231,200,000		
2024-02-05 10:53:53	R186 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2024-02-05 11:00:12	R186 On 02/05/2024			Bond Future	1	3,000,000	Client	Buy
2024-02-05 14:21:48	R186 On 02/05/2024			Bond Future	1	200,000,000	Member	Sell
2024-02-05 14:21:48	R186 On 02/05/2024			Bond Future	1	200,000,000	Client	Buy
2024-02-05 14:37:47	R186 On 02/05/2024			Bond Future	1	200,000,000	Client	Sell
2024-02-05 14:37:47	R186 On 02/05/2024			Bond Future	1	200,000,000	Member	Buy
Total for R186 Bond Future					6	806,000,000		
Grand Total for all Instruments					12	1,837,200,000		