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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-26 15:15:02	2030 On 02/05/2024			Bond Future	1	5,100,000	Member	Buy
2024-02-26 15:15:02	2030 On 02/05/2024			Bond Future	1	5,800,000	Member	Sell
2024-02-26 17:03:24	2030 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-02-26 17:03:24	2030 On 02/05/2024			Bond Future	1	700,000	Client	Buy
2024-02-26 17:03:24	2030 On 02/05/2024			Bond Future	1	5,100,000	Client	Buy
2024-02-26 17:03:24	2030 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-02-26 17:03:24	2030 On 02/05/2024			Bond Future	1	5,100,000	Member	Sell
Total for 2030 Bond Future					7	23,200,000		
2024-02-26 15:15:02	2032 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-02-26 15:15:02	2032 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-02-26 17:10:51	2032 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-02-26 17:10:51	2032 On 02/05/2024			Bond Future	1	200,000	Client	Buy
Total for 2032 Bond Future					4	800,000		
2024-02-26 11:25:49	R209 On 02/05/2024			Bond Future	1	100,000	Member	Sell
2024-02-26 11:25:49	R209 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-26 11:33:04	R209 On 02/05/2024			Bond Future	1	100,000	Client	Sell
2024-02-26 11:33:04	R209 On 02/05/2024			Bond Future	1	100,000	Member	Buy
2024-02-26 15:15:02	R209 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
2024-02-26 15:15:02	R209 On 02/05/2024			Bond Future	1	6,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-26 17:10:33	R209 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
2024-02-26 17:10:33	R209 On 02/05/2024			Bond Future	1	6,500,000	Client	Sell
Total for R209 Bond Future					8	26,400,000		
2024-02-26 09:47:48	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Sell
2024-02-26 09:47:48	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Member	Buy
2024-02-26 09:47:48	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Member	Sell
2024-02-26 09:47:48	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Buy
2024-02-26 09:47:48	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Member	Sell
2024-02-26 09:47:48	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Member	Buy
2024-02-26 10:43:20	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Member	Sell
2024-02-26 10:43:20	R214 On 02/05/2024	12.14	Call	Bond Future	1	100,000,000	Client	Buy
2024-02-26 10:43:50	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Member	Buy
2024-02-26 10:43:50	R214 On 02/05/2024	12.87	Put	Bond Future	1	100,000,000	Client	Sell
2024-02-26 10:44:23	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Member	Sell
2024-02-26 10:44:23	R214 On 02/05/2024	13.52	Put	Bond Future	1	100,000,000	Client	Buy
2024-02-26 11:25:49	R214 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-02-26 11:25:49	R214 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-02-26 11:33:26	R214 On 02/05/2024			Bond Future	1	800,000	Client	Sell
2024-02-26 11:33:26	R214 On 02/05/2024			Bond Future	1	800,000	Member	Buy
Total for R214 Bond Future					16	1,203,200,000		
2024-02-26 17:09:00	R248 On 02/05/2024			Bond Future	1	3,600,000	Member	Sell
2024-02-26 17:15:20	R248 On 02/05/2024			Bond Future	1	3,600,000	Client	Buy
Total for R248 Bond Future					2	7,200,000		
Grand Total for all Instruments					37	1,260,800,000		