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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-22 11:05:44	2030 On 02/05/2024			Bond Future	1	4,500,000	Member	Buy
2024-02-22 11:05:44	2030 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-02-22 11:10:09	2030 On 02/05/2024			Bond Future	1	4,500,000	Client	Buy
2024-02-22 11:10:09	2030 On 02/05/2024			Bond Future	1	4,500,000	Member	Sell
2024-02-22 12:28:22	2030 On 02/05/2024			Bond Future	1	150,000,000	Member	Buy
2024-02-22 12:28:48	2030 On 02/05/2024			Bond Future	1	150,000,000	Member	Sell
2024-02-22 14:03:11	2030 On 02/05/2024			Bond Future	1	150,000,000	Client	Sell
2024-02-22 14:03:11	2030 On 02/05/2024			Bond Future	1	150,000,000	Member	Buy
Total for 2030 Bond Future					8	618,000,000		
2024-02-22 10:22:45	2032 On 02/05/2024			Bond Future	1	102,000,000	Member	Sell
2024-02-22 10:22:45	2032 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	16,900,000	Client	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	3,200,000	Client	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	76,900,000	Client	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	5,000,000	Client	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	16,900,000	Member	Sell
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	76,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	16,900,000	Member	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	76,900,000	Member	Buy
2024-02-22 10:59:07	2032 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
Total for 2032 Bond Future					13	408,000,000		
2024-02-22 11:05:44	2040 On 02/05/2024			Bond Future	1	2,000,000	Member	Buy
2024-02-22 11:05:44	2040 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
2024-02-22 11:11:02	2040 On 02/05/2024			Bond Future	1	2,000,000	Client	Buy
2024-02-22 11:11:02	2040 On 02/05/2024			Bond Future	1	2,000,000	Member	Sell
Total for 2040 Bond Future					4	8,000,000		
2024-02-22 11:47:55	2044 On 02/05/2024			Bond Future	1	28,200,000	Client	Sell
2024-02-22 11:49:05	2044 On 02/05/2024			Bond Future	1	28,200,000	Member	Buy
2024-02-22 17:32:37	2044 On 02/05/2024			Bond Future	1	4,300,000	Member	Buy
2024-02-22 17:40:27	2044 On 02/05/2024			Bond Future	1	1,200,000	Member	Sell
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,200,000	Client	Sell
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,800,000	Client	Sell
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,300,000	Client	Sell
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2024-02-22 17:45:54	2044 On 02/05/2024			Bond Future	1	1,200,000	Member	Buy
Total for 2044 Bond Future					12	73,600,000		
2024-02-22 16:05:00	GOVI On 02/05/2024			GOVI	1	10,000	Client	Sell
2024-02-22 16:05:00	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					2	20,000		
2024-02-22 16:05:00	IGOV On 02/05/2024			Index Future	1	30,000	Member	Sell
2024-02-22 16:05:00	IGOV On 02/05/2024			Index Future	1	30,000	Client	Buy
Total for IGOV Index Future					2	60,000		
2024-02-22 11:05:44	R035 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-02-22 11:05:44	R035 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
2024-02-22 11:10:40	R035 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
2024-02-22 11:10:40	R035 On 02/05/2024			Bond Future	1	5,000,000	Client	Buy
Total for R035 Bond Future					4	20,000,000		
2024-02-22 17:32:37	R209 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-02-22 17:45:08	R209 On 02/05/2024			Bond Future	1	5,000,000	Client	Sell
Total for R209 Bond Future					2	10,000,000		
Grand Total for all Instruments					47	1,137,680,000		