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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-12 15:38:05	2040 On 02/05/2024			Bond Future	1	186,500,000	Member	Buy
2024-02-12 15:38:05	2040 On 02/05/2024			Bond Future	1	186,500,000	Member	Sell
2024-02-12 15:49:25	2040 On 02/05/2024			Bond Future	1	186,500,000	Member	Sell
2024-02-12 15:49:25	2040 On 02/05/2024			Bond Future	1	186,500,000	Client	Buy
Total for 2040 Bond Future					4	746,000,000		
2024-02-12 17:13:23	2044 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2024-02-12 17:13:23	2044 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-02-12 17:20:02	2044 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-02-12 17:20:02	2044 On 02/05/2024			Bond Future	1	1,400,000	Member	Buy
2024-02-12 17:21:55	2044 On 02/05/2024			Bond Future	1	700,000	Member	Sell
2024-02-12 17:21:55	2044 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-02-12 17:21:55	2044 On 02/05/2024			Bond Future	1	700,000	Client	Sell
2024-02-12 17:21:55	2044 On 02/05/2024			Bond Future	1	700,000	Member	Buy
2024-02-12 17:21:55	2044 On 02/05/2024			Bond Future	1	700,000	Member	Buy
Total for 2044 Bond Future					9	8,400,000		
2024-02-12 14:11:21	GOVI On 02/05/2024			GOVI	1	30,000	Member	Sell
2024-02-12 14:24:36	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-02-12 14:25:59	GOVI On 02/05/2024			GOVI	1	20,000	Member	Buy
2024-02-12 14:25:59	GOVI On 02/05/2024			GOVI	1	20,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-12 14:25:59	GOVI On 02/05/2024			GOVI	1	10,000	Client	Buy
2024-02-12 14:25:59	GOVI On 02/05/2024			GOVI	1	20,000	Client	Buy
2024-02-12 14:25:59	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
Total for GOVI GOVI					7	120,000		
2024-02-12 15:38:05	R186 On 02/05/2024			Bond Future	1	29,200,000	Member	Sell
2024-02-12 15:38:05	R186 On 02/05/2024			Bond Future	1	29,200,000	Member	Buy
2024-02-12 15:49:13	R186 On 02/05/2024			Bond Future	1	29,200,000	Member	Sell
2024-02-12 15:49:13	R186 On 02/05/2024			Bond Future	1	29,200,000	Client	Buy
Total for R186 Bond Future					4	116,800,000		
2024-02-12 12:02:10	R214 On 02/05/2024			Bond Future	1	200,000,000	Member	Sell
2024-02-12 14:26:41	R214 On 02/05/2024			Bond Future	1	9,800,000	Member	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	58,900,000	Member	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	51,500,000	Member	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	50,600,000	Member	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	19,200,000	Member	Sell
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	50,600,000	Client	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	19,200,000	Member	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	19,200,000	Client	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	58,900,000	Member	Sell
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	51,500,000	Member	Sell
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	58,900,000	Client	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	10,000,000	Client	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	50,600,000	Member	Sell
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	51,500,000	Client	Buy
2024-02-12 14:29:11	R214 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-12 14:29:12	R214 On 02/05/2024			Bond Future	1	9,800,000	Member	Sell
2024-02-12 14:29:12	R214 On 02/05/2024			Bond Future	1	9,800,000	Client	Buy
Total for R214 Bond Future					19	800,000,000		
Grand Total for all Instruments					43	1,671,320,000		