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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-02 10:11:52	2030 On 01/02/2024			Bond Future	1	3,600,000	Member	Buy
2024-01-02 12:39:08	2030 On 01/02/2024			Bond Future	1	3,600,000	Member	Sell
2024-01-02 12:39:38	2030 On 01/02/2024			Bond Future	1	3,600,000	Member	Buy
2024-01-02 12:39:38	2030 On 01/02/2024			Bond Future	1	3,600,000	Client	Sell
Total for 2030 Bond Future					4	14,400,000		
2024-01-02 16:10:03	ALBI On 01/02/2024			Index Future	1	40,000	Member	Buy
2024-01-02 16:10:03	ALBI On 01/02/2024			Index Future	1	40,000	Member	Sell
2024-01-02 16:33:11	ALBI On 01/02/2024			Index Future	1	40,000	Member	Buy
2024-01-02 16:33:11	ALBI On 01/02/2024			Index Future	1	40,000	Member	Buy
2024-01-02 16:33:11	ALBI On 01/02/2024			Index Future	1	40,000	Member	Sell
2024-01-02 16:33:11	ALBI On 01/02/2024			Index Future	1	40,000	Member	Sell
2024-01-02 16:48:25	ALBI On 01/02/2024			Index Future	1	80,000	Member	Buy
2024-01-02 16:48:25	ALBI On 01/02/2024			Index Future	1	80,000	Member	Sell
Total for ALBI Index Future					8	400,000		
2024-01-02 09:34:23	GOVI On 01/02/2024			GOVI	1	10,000	Member	Buy
2024-01-02 09:37:14	GOVI On 01/02/2024			GOVI	1	10,000	Member	Sell
2024-01-02 09:51:11	GOVI On 01/02/2024			GOVI	1	20,000	Member	Buy
2024-01-02 12:28:47	GOVI On 01/02/2024			GOVI	1	10,000	Member	Buy
2024-01-02 12:28:47	GOVI On 01/02/2024			GOVI	1	10,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-02 13:27:40	GOVI On 01/02/2024			GOVI	1	20,000	Member	Sell
2024-01-02 13:28:26	GOVI On 01/02/2024			GOVI	1	20,000	Member	Buy
2024-01-02 13:28:26	GOVI On 01/02/2024			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					8	120,000		
Grand Total for all Instruments					20	14,920,000		