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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-19 09:07:59	2030 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-12-19 09:18:10	2030 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2023-12-19 09:18:10	2030 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell
2023-12-19 09:34:26	2030 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-12-19 09:39:54	2030 On 01/02/2024			Bond Future	1	16,200,000	Member	Sell
2023-12-19 09:39:54	2030 On 01/02/2024			Bond Future	1	16,200,000	Member	Buy
2023-12-19 09:39:54	2030 On 01/02/2024			Bond Future	1	16,200,000	Client	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	15,800,000	Member	Sell
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	11,300,000	Member	Sell
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	15,800,000	Client	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	3,700,000	Client	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	11,300,000	Member	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	15,800,000	Member	Buy
2023-12-19 09:39:55	2030 On 01/02/2024			Bond Future	1	11,300,000	Client	Buy
2023-12-19 11:08:05	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-12-19 11:08:05	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-19 11:08:23	2030 On 01/02/2024			Bond Future	1	1,200,000	Client	Sell
2023-12-19 11:08:23	2030 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
2023-12-19 11:08:44	2030 On 01/02/2024			Bond Future	1	5,400,000	Client	Sell
2023-12-19 11:08:44	2030 On 01/02/2024			Bond Future	1	5,400,000	Client	Buy
2023-12-19 11:09:06	2030 On 01/02/2024			Bond Future	1	3,900,000	Client	Sell
2023-12-19 11:09:06	2030 On 01/02/2024			Bond Future	1	3,900,000	Client	Buy
2023-12-19 13:10:33	2030 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2023-12-19 13:10:33	2030 On 01/02/2024			Bond Future	1	4,000,000	Client	Sell
Total for 2030 Bond Future					28	239,000,000		
2023-12-19 11:42:50	2032 On 02/05/2024			Bond Future	1	81,400,000	Member	Buy
2023-12-19 11:43:34	2032 On 02/05/2024			Bond Future	1	71,000,000	Member	Sell
2023-12-19 12:00:08	2032 On 02/05/2024			Bond Future	1	71,000,000	Member	Buy
2023-12-19 12:00:08	2032 On 02/05/2024			Bond Future	1	10,400,000	Member	Sell
2023-12-19 12:00:08	2032 On 02/05/2024			Bond Future	1	10,400,000	Client	Sell
2023-12-19 12:00:08	2032 On 02/05/2024			Bond Future	1	10,400,000	Member	Buy
2023-12-19 12:00:08	2032 On 02/05/2024			Bond Future	1	71,000,000	Client	Sell
Total for 2032 Bond Future					7	325,600,000		
2023-12-19 11:14:37	2037 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-12-19 11:14:37	2037 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-12-19 11:48:58	2037 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-12-19 11:48:58	2037 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-12-19 12:45:20	2037 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-12-19 12:45:20	2037 On 01/02/2024			Bond Future	1	400,000	Member	Sell
Total for 2037 Bond Future					6	2,400,000		
2023-12-19 09:19:53	GOVI On 01/02/2024			GOVI	1	70,000	Member	Sell
2023-12-19 09:33:00	GOVI On 01/02/2024			GOVI	1	70,000	Client	Buy
2023-12-19 12:08:05	GOVI On 01/02/2024			GOVI	1	60,000	Member	Sell
2023-12-19 12:30:51	GOVI On 01/02/2024			GOVI	1	40,000	Member	Buy
2023-12-19 12:32:30	GOVI On 01/02/2024			GOVI	1	20,000	Member	Buy
2023-12-19 12:32:30	GOVI On 01/02/2024			GOVI	1	20,000	Client	Buy
2023-12-19 12:32:30	GOVI On 01/02/2024			GOVI	1	40,000	Client	Buy
2023-12-19 12:32:30	GOVI On 01/02/2024			GOVI	1	40,000	Member	Sell
2023-12-19 12:32:30	GOVI On 01/02/2024			GOVI	1	20,000	Member	Sell
Total for GOVI GOVI					9	380,000		
2023-12-19 11:42:50	R035 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2023-12-19 11:44:54	R035 On 02/05/2024			Bond Future	1	30,000,000	Member	Sell
2023-12-19 11:58:50	R035 On 02/05/2024			Bond Future	1	30,000,000	Member	Buy
2023-12-19 11:58:50	R035 On 02/05/2024			Bond Future	1	30,000,000	Client	Sell

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2023-12-19 12:24:08	R035 On 02/05/2024			Bond Future	1	4,900,000	Member	Buy
2023-12-19 12:25:22	R035 On 02/05/2024			Bond Future	1	2,300,000	Member	Sell
2023-12-19 12:27:46	R035 On 02/05/2024			Bond Future	1	500,000	Member	Sell
2023-12-19 12:27:46	R035 On 02/05/2024			Bond Future	1	500,000	Member	Buy
2023-12-19 12:27:46	R035 On 02/05/2024			Bond Future	1	500,000	Client	Sell
2023-12-19 12:27:47	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2023-12-19 12:27:47	R035 On 02/05/2024			Bond Future	1	2,100,000	Client	Sell
2023-12-19 12:27:47	R035 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2023-12-19 12:27:48	R035 On 02/05/2024			Bond Future	1	2,300,000	Client	Sell
2023-12-19 12:27:48	R035 On 02/05/2024			Bond Future	1	2,300,000	Member	Buy
Total for R035 Bond Future					14	139,600,000		
2023-12-19 11:42:50	R186 On 02/05/2024			Bond Future	1	66,500,000	Member	Sell
2023-12-19 11:44:14	R186 On 02/05/2024			Bond Future	1	58,000,000	Member	Buy
2023-12-19 11:59:27	R186 On 02/05/2024			Bond Future	1	8,500,000	Member	Buy
2023-12-19 11:59:27	R186 On 02/05/2024			Bond Future	1	8,500,000	Member	Sell
2023-12-19 11:59:27	R186 On 02/05/2024			Bond Future	1	8,500,000	Client	Buy
2023-12-19 11:59:27	R186 On 02/05/2024			Bond Future	1	58,000,000	Member	Sell
2023-12-19 11:59:27	R186 On 02/05/2024			Bond Future	1	58,000,000	Client	Buy
Total for R186 Bond Future					7	266,000,000		
Grand Total for all Instruments					71	972,980,000		