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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-29 08:03:11	2030 On 01/02/2024	10.39	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:03:11	2030 On 01/02/2024	10.39	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:08:09	2030 On 01/02/2024	11.86	Put	Bond Future	1	600,000	Client	Buy
2023-08-29 08:08:09	2030 On 01/02/2024	11.86	Put	Bond Future	1	600,000	Client	Sell
2023-08-29 08:08:10	2030 On 01/02/2024	9.89	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:08:10	2030 On 01/02/2024	9.89	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:30:21	2030 On 02/05/2024	10.62	Call	Bond Future	1	700,000	Client	Buy
2023-08-29 08:30:21	2030 On 02/05/2024	10.62	Call	Bond Future	1	700,000	Client	Sell
2023-08-29 08:30:21	2030 On 02/05/2024	10.16	Call	Bond Future	1	1,200,000	Client	Buy
2023-08-29 08:30:21	2030 On 02/05/2024	10.16	Call	Bond Future	1	1,200,000	Client	Sell
2023-08-29 08:30:21	2030 On 02/05/2024	11.12	Call	Bond Future	1	700,000	Client	Buy
2023-08-29 08:30:21	2030 On 02/05/2024	11.12	Call	Bond Future	1	700,000	Client	Sell
2023-08-29 08:30:21	2030 On 02/05/2024	11.94	Put	Bond Future	1	1,200,000	Client	Buy
2023-08-29 08:30:21	2030 On 02/05/2024	11.94	Put	Bond Future	1	1,200,000	Client	Sell
2023-08-29 08:30:22	2030 On 02/05/2024	13.15	Put	Bond Future	1	700,000	Client	Buy
2023-08-29 08:30:22	2030 On 02/05/2024	13.15	Put	Bond Future	1	700,000	Client	Sell
2023-08-29 08:30:22	2030 On 02/05/2024	9.66	Call	Bond Future	1	1,200,000	Client	Buy
2023-08-29 08:30:22	2030 On 02/05/2024	9.66	Call	Bond Future	1	1,200,000	Client	Sell
2023-08-29 08:38:32	2030 On 02/11/2023	10.62	Call	Bond Future	1	700,000	Client	Buy
2023-08-29 08:38:32	2030 On 02/11/2023	10.62	Call	Bond Future	1	700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-29 08:38:32	2030 On 02/11/2023	10.39	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:32	2030 On 02/11/2023	10.39	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:38:32	2030 On 02/11/2023	11.12	Call	Bond Future	1	700,000	Client	Buy
2023-08-29 08:38:32	2030 On 02/11/2023	11.12	Call	Bond Future	1	700,000	Client	Sell
2023-08-29 08:38:32	2030 On 02/11/2023	11.43	Put	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:32	2030 On 02/11/2023	11.43	Put	Bond Future	1	600,000	Client	Sell
2023-08-29 08:38:32	2030 On 02/11/2023	12.27	Put	Bond Future	1	700,000	Client	Buy
2023-08-29 08:38:32	2030 On 02/11/2023	12.27	Put	Bond Future	1	700,000	Client	Sell
2023-08-29 08:38:32	2030 On 02/11/2023	9.89	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:32	2030 On 02/11/2023	9.89	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 10:25:19	2030 On 02/11/2023			Bond Future	1	66,000,000	Member	Sell
2023-08-29 13:18:54	2030 On 02/11/2023			Bond Future	1	66,000,000	Client	Buy
Total for 2030 Bond Future					32	154,800,000		
2023-08-29 08:08:09	2032 On 01/02/2024	10.01	Call	Bond Future	1	900,000	Client	Buy
2023-08-29 08:08:09	2032 On 01/02/2024	10.01	Call	Bond Future	1	900,000	Client	Sell
2023-08-29 08:08:10	2032 On 01/02/2024	10.76	Call	Bond Future	1	900,000	Client	Buy
2023-08-29 08:08:10	2032 On 01/02/2024	10.76	Call	Bond Future	1	900,000	Client	Sell
2023-08-29 08:08:10	2032 On 01/02/2024	10.59	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:08:10	2032 On 01/02/2024	10.59	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:08:10	2032 On 01/02/2024	12.62	Put	Bond Future	1	900,000	Client	Buy
2023-08-29 08:08:10	2032 On 01/02/2024	12.62	Put	Bond Future	1	900,000	Client	Sell
2023-08-29 08:08:10	2032 On 01/02/2024	11.09	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:08:10	2032 On 01/02/2024	11.09	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:08:10	2032 On 01/02/2024	12.73	Put	Bond Future	1	600,000	Client	Buy
2023-08-29 08:08:10	2032 On 01/02/2024	12.73	Put	Bond Future	1	600,000	Client	Sell
2023-08-29 08:30:21	2032 On 02/05/2024	10.59	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:30:21	2032 On 02/05/2024	10.59	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:30:21	2032 On 02/05/2024	11.09	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:30:21	2032 On 02/05/2024	11.09	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:30:22	2032 On 02/05/2024	10.36	Call	Bond Future	1	1,200,000	Client	Buy
2023-08-29 08:30:22	2032 On 02/05/2024	10.36	Call	Bond Future	1	1,200,000	Client	Sell
2023-08-29 08:30:22	2032 On 02/05/2024	10.86	Call	Bond Future	1	1,200,000	Client	Buy
2023-08-29 08:30:22	2032 On 02/05/2024	10.86	Call	Bond Future	1	1,200,000	Client	Sell
2023-08-29 08:30:22	2032 On 02/05/2024	12.90	Put	Bond Future	1	1,200,000	Client	Buy
2023-08-29 08:30:22	2032 On 02/05/2024	12.90	Put	Bond Future	1	1,200,000	Client	Sell
2023-08-29 08:38:32	2032 On 02/05/2024	13.18	Put	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:32	2032 On 02/05/2024	13.18	Put	Bond Future	1	600,000	Client	Sell
2023-08-29 08:38:33	2032 On 02/11/2023	10.59	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:33	2032 On 02/11/2023	10.59	Call	Bond Future	1	600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-29 08:38:33	2032 On 02/11/2023	11.09	Call	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:33	2032 On 02/11/2023	11.09	Call	Bond Future	1	600,000	Client	Sell
2023-08-29 08:38:33	2032 On 02/11/2023	12.26	Put	Bond Future	1	600,000	Client	Buy
2023-08-29 08:38:33	2032 On 02/11/2023	12.26	Put	Bond Future	1	600,000	Client	Sell
2023-08-29 17:05:46	2032 On 02/11/2023			Bond Future	1	387,200,000	Member	Buy
2023-08-29 17:26:19	2032 On 02/11/2023			Bond Future	1	3,700,000	Member	Sell
2023-08-29 17:31:36	2032 On 02/11/2023			Bond Future	1	89,300,000	Client	Sell
2023-08-29 17:31:36	2032 On 02/11/2023			Bond Future	1	89,300,000	Member	Sell
2023-08-29 17:31:36	2032 On 02/11/2023			Bond Future	1	89,300,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	25,800,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	25,800,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	67,500,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	31,000,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	15,900,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	65,000,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	11,800,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	11,800,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	10,200,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	22,300,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	13,100,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	31,000,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	25,800,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	65,000,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	31,000,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	11,800,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	10,200,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	22,300,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	65,000,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	15,900,000	Client	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	10,200,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	67,500,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	22,300,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	15,900,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	13,100,000	Member	Sell
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	67,500,000	Member	Buy
2023-08-29 17:31:37	2032 On 02/11/2023			Bond Future	1	13,100,000	Client	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	9,300,000	Member	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	9,800,000	Member	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	6,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	5,600,000	Member	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	3,700,000	Client	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	6,900,000	Client	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	9,800,000	Member	Buy
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	5,600,000	Client	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	9,300,000	Member	Buy
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	3,700,000	Member	Buy
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	9,300,000	Client	Sell
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	5,600,000	Member	Buy
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	6,900,000	Member	Buy
2023-08-29 17:31:38	2032 On 02/11/2023			Bond Future	1	9,800,000	Client	Sell
Total for 2032 Bond Future					76	1,572,200,000		
2023-08-29 11:13:17	2040 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
2023-08-29 11:13:17	2040 On 01/02/2024			Bond Future	1	17,000,000	Member	Buy
2023-08-29 11:35:07	2040 On 01/02/2024			Bond Future	1	17,000,000	Member	Buy
2023-08-29 11:35:07	2040 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
2023-08-29 11:38:49	2040 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
2023-08-29 11:38:49	2040 On 01/02/2024			Bond Future	1	17,000,000	Client	Buy
Total for 2040 Bond Future					6	102,000,000		
2023-08-29 08:08:10	R035 On 01/02/2024	13.46	Put	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:08:10	R035 On 01/02/2024	13.46	Put	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:08:10	R035 On 01/02/2024	11.12	Call	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:08:10	R035 On 01/02/2024	11.12	Call	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:08:10	R035 On 01/02/2024	10.62	Call	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:08:10	R035 On 01/02/2024	10.62	Call	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:30:21	R035 On 01/02/2024	11.12	Call	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:30:21	R035 On 01/02/2024	11.12	Call	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:30:21	R035 On 01/02/2024	10.62	Call	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:30:21	R035 On 01/02/2024	10.62	Call	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:30:22	R035 On 01/02/2024	13.46	Put	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:30:22	R035 On 01/02/2024	13.46	Put	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:38:32	R035 On 02/11/2023	10.62	Call	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:38:32	R035 On 02/11/2023	10.62	Call	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:38:32	R035 On 02/11/2023	12.85	Put	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:38:32	R035 On 02/11/2023	12.85	Put	Bond Future	1	1,000,000	Client	Sell
2023-08-29 08:38:32	R035 On 02/11/2023	11.12	Call	Bond Future	1	1,000,000	Client	Buy
2023-08-29 08:38:32	R035 On 02/11/2023	11.12	Call	Bond Future	1	1,000,000	Client	Sell
2023-08-29 10:25:19	R035 On 02/11/2023			Bond Future	1	800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-29 13:27:12	R035 On 02/11/2023			Bond Future	1	800,000	Client	Buy
Total for R035 Bond Future					20	19,600,000		
2023-08-29 10:25:19	R213 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-08-29 13:23:31	R213 On 02/11/2023			Bond Future	1	800,000	Client	Buy
Total for R213 Bond Future					2	1,600,000		
2023-08-29 10:25:19	R248 On 02/11/2023			Bond Future	1	600,000	Member	Sell
2023-08-29 10:25:19	R248 On 02/11/2023			Bond Future	1	600,000	Member	Buy
2023-08-29 10:30:06	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-08-29 10:30:06	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-08-29 10:30:06	R248 On 02/11/2023			Bond Future	1	200,000	Client	Sell
2023-08-29 10:30:06	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-08-29 10:30:06	R248 On 02/11/2023			Bond Future	1	200,000	Client	Sell
2023-08-29 10:30:06	R248 On 02/11/2023			Bond Future	1	200,000	Client	Sell
Total for R248 Bond Future					8	2,400,000		
Grand Total for all Instruments					144	1,852,600,000		