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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-27 13:57:40	2025 On 01/02/2024			Bond Future	1	66,000,000	Member	Sell
2023-10-27 13:59:42	2025 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	18,400,000	Member	Buy
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	18,400,000	Member	Sell
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	2,600,000	Client	Buy
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-10-27 14:36:09	2025 On 01/02/2024			Bond Future	1	18,400,000	Client	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	31,700,000	Member	Sell
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	31,700,000	Member	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-10-27 14:36:10	2025 On 01/02/2024			Bond Future	1	31,700,000	Client	Buy
2023-10-27 14:36:11	2025 On 01/02/2024			Bond Future	1	7,600,000	Member	Buy
2023-10-27 14:36:11	2025 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-10-27 14:36:11	2025 On 01/02/2024			Bond Future	1	7,600,000	Member	Sell
2023-10-27 14:36:11	2025 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-10-27 14:36:11	2025 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-10-27 14:36:11	2025 On 01/02/2024			Bond Future	1	7,600,000	Client	Buy
2023-10-27 14:36:12	2025 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-10-27 14:36:12	2025 On 01/02/2024			Bond Future	1	1,700,000	Client	Buy
Total for 2025 Bond Future					31	264,000,000		
2023-10-27 10:12:13	2030 On 01/02/2024			Bond Future	1	108,100,000	Member	Sell
2023-10-27 10:14:04	2030 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-10-27 11:23:54	2030 On 01/02/2024			Bond Future	1	5,000,000	Member	Sell
2023-10-27 11:23:54	2030 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-10-27 12:02:22	2030 On 01/02/2024			Bond Future	1	108,100,000	Member	Buy
2023-10-27 12:03:03	2030 On 01/02/2024			Bond Future	1	108,100,000	Member	Sell
2023-10-27 12:03:03	2030 On 01/02/2024			Bond Future	1	108,100,000	Client	Buy
2023-10-27 12:07:37	2030 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-10-27 12:08:15	2030 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
2023-10-27 12:08:15	2030 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-10-27 12:56:33	2030 On 02/05/2024			Bond Future	1	158,900,000	Member	Buy
2023-10-27 12:57:03	2030 On 02/05/2024			Bond Future	1	158,900,000	Member	Sell
2023-10-27 14:33:01	2030 On 02/05/2024			Bond Future	1	158,900,000	Client	Sell
2023-10-27 14:33:01	2030 On 02/05/2024			Bond Future	1	158,900,000	Member	Buy
2023-10-27 15:07:34	2030 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-10-27 15:07:34	2030 On 01/02/2024			Bond Future	1	5,000,000	Client	Sell
Total for 2030 Bond Future					16	1,093,200,000		
2023-10-27 08:54:50	2032 On 07/11/2024			Bond Future	1	47,600,000	Member	Sell
2023-10-27 08:55:19	2032 On 07/11/2024			Bond Future	1	15,900,000	Member	Buy
2023-10-27 09:17:27	2032 On 07/11/2024			Bond Future	1	31,700,000	Member	Buy
2023-10-27 09:17:27	2032 On 07/11/2024			Bond Future	1	31,700,000	Client	Buy
2023-10-27 09:17:27	2032 On 07/11/2024			Bond Future	1	31,700,000	Member	Sell
2023-10-27 09:17:28	2032 On 07/11/2024			Bond Future	1	15,900,000	Client	Buy
2023-10-27 09:17:28	2032 On 07/11/2024			Bond Future	1	15,900,000	Member	Sell
Total for 2032 Bond Future					7	190,400,000		
2023-10-27 10:19:59	2033 On 01/02/2024			Bond Future	1	31,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-27 12:05:33	2033 On 01/02/2024			Bond Future	1	31,200,000	Member	Buy
2023-10-27 12:06:02	2033 On 01/02/2024			Bond Future	1	31,200,000	Client	Buy
2023-10-27 12:06:02	2033 On 01/02/2024			Bond Future	1	31,200,000	Member	Sell
Total for 2033 Bond Future					4	124,800,000		
2023-10-27 12:56:33	2040 On 01/02/2024			Bond Future	1	2,000,900,000	Member	Buy
2023-10-27 12:57:26	2040 On 01/02/2024			Bond Future	1	31,300,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	116,200,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	864,000,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	16,700,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	577,200,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	309,600,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	31,300,000	Client	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	85,900,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	16,700,000	Client	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	16,700,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	309,600,000	Client	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	577,200,000	Client	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	31,300,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	116,200,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	309,600,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	864,000,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	577,200,000	Member	Buy
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	864,000,000	Client	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	116,200,000	Client	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	85,900,000	Member	Sell
2023-10-27 14:30:25	2040 On 01/02/2024			Bond Future	1	85,900,000	Client	Sell
2023-10-27 14:32:42	2040 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-10-27 15:19:09	2040 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
Total for 2040 Bond Future					24	8,006,000,000		
2023-10-27 11:05:11	2050 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-10-27 11:29:15	2050 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-10-27 11:29:54	2050 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-10-27 11:29:54	2050 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
Total for 2050 Bond Future					4	4,400,000		
2023-10-27 14:42:13	R035 On 01/02/2024			Bond Future	1	53,100,000	Member	Sell
2023-10-27 14:48:51	R035 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-10-27 14:55:26	R035 On 01/02/2024			Bond Future	1	20,300,000	Member	Buy
2023-10-27 14:55:26	R035 On 01/02/2024			Bond Future	1	14,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-27 14:55:26	R035 On 01/02/2024			Bond Future	1	20,300,000	Member	Sell
2023-10-27 14:55:26	R035 On 01/02/2024			Bond Future	1	14,400,000	Member	Sell
2023-10-27 14:55:26	R035 On 01/02/2024			Bond Future	1	14,400,000	Client	Buy
2023-10-27 14:55:26	R035 On 01/02/2024			Bond Future	1	20,300,000	Client	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	3,800,000	Client	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	7,100,000	Client	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	6,200,000	Member	Sell
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	7,100,000	Member	Sell
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	7,100,000	Member	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	6,200,000	Member	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	6,200,000	Client	Buy
2023-10-27 14:55:27	R035 On 01/02/2024			Bond Future	1	3,800,000	Member	Sell
Total for R035 Bond Future					19	212,400,000		
2023-10-27 14:32:42	R186 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-10-27 15:18:33	R186 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-10-27 16:20:59	R186 On 01/02/2024			Bond Future	1	47,800,000	Member	Buy
2023-10-27 16:30:18	R186 On 01/02/2024			Bond Future	1	47,800,000	Member	Sell
2023-10-27 16:30:56	R186 On 01/02/2024			Bond Future	1	47,800,000	Client	Sell
2023-10-27 16:30:56	R186 On 01/02/2024			Bond Future	1	47,800,000	Member	Buy
Total for R186 Bond Future					6	193,400,000		
2023-10-27 11:23:54	R209 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-10-27 11:30:42	R209 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-10-27 11:31:46	R209 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-10-27 11:31:46	R209 On 01/02/2024			Bond Future	1	500,000	Client	Buy
Total for R209 Bond Future					4	2,000,000		
2023-10-27 10:56:38	R214 On 02/05/2024			Bond Future	1	342,000,000	Member	Buy
2023-10-27 10:56:38	R214 On 02/05/2024			Bond Future	1	342,000,000	Member	Sell
2023-10-27 11:08:29	R214 On 02/05/2024			Bond Future	1	342,000,000	Member	Buy
2023-10-27 11:08:29	R214 On 02/05/2024			Bond Future	1	342,000,000	Member	Sell
2023-10-27 11:09:30	R214 On 02/05/2024	13.52	Put	Bond Future	1	711,000,000	Member	Buy
2023-10-27 11:09:30	R214 On 02/05/2024	12.87	Put	Bond Future	1	711,000,000	Member	Sell
2023-10-27 11:09:30	R214 On 02/05/2024	12.14	Call	Bond Future	1	711,000,000	Member	Buy
2023-10-27 11:09:30	R214 On 02/05/2024	13.52	Put	Bond Future	1	711,000,000	Member	Sell
2023-10-27 11:09:30	R214 On 02/05/2024	12.87	Put	Bond Future	1	711,000,000	Member	Buy
2023-10-27 11:09:30	R214 On 02/05/2024	12.14	Call	Bond Future	1	711,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-27 11:22:11	R214 On 02/05/2024	13.52	Put	Bond Future	1	711,000,000	Member	Buy
2023-10-27 11:22:11	R214 On 02/05/2024	13.52	Put	Bond Future	1	711,000,000	Client	Sell
2023-10-27 11:22:52	R214 On 02/05/2024	12.87	Put	Bond Future	1	711,000,000	Member	Sell
2023-10-27 11:22:52	R214 On 02/05/2024	12.87	Put	Bond Future	1	711,000,000	Client	Buy
2023-10-27 11:23:16	R214 On 02/05/2024	12.14	Call	Bond Future	1	711,000,000	Member	Buy
2023-10-27 11:23:16	R214 On 02/05/2024	12.14	Call	Bond Future	1	711,000,000	Client	Sell
Total for R214 Bond Future					16	9,900,000,000		
Grand Total for all Instruments					131	19,990,600,000		