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INTEREST RATE DERIVATIVES
DERIVATIVES MATCHED TRADES REPORT
REPORT FOR: 22/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-22 14:44:27	2025 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-22 14:54:21	2025 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	5,200,000	Member	Sell
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	31,300,000	Client	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	31,300,000	Member	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	5,200,000	Client	Buy
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-22 14:56:54	2025 On 01/02/2024			Bond Future	1	31,300,000	Member	Sell
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	7,000,000	Client	Buy
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	2,100,000	Client	Buy
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	2,800,000	Client	Buy
2023-11-22 14:56:55	2025 On 01/02/2024			Bond Future	1	500,000	Client	Buy
Total for 2025 Bond Future					22	200,000,000		
2023-11-22 16:11:45	2029 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-22 16:11:45	2029 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-22 16:21:23	2029 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-22 16:21:23	2029 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
Total for 2029 Bond Future					4	5,200,000		
2023-11-22 08:17:56	2032 On 01/02/2024	11.33	Put	Bond Future	1	1,700,000,000	Member	Sell
2023-11-22 10:26:03	2032 On 01/02/2024	11.33	Put	Bond Future	1	18,000,000	Member	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	12,700,000	Member	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	12,700,000	Member	Sell
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	12,700,000	Client	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	27,400,000	Member	Sell
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	27,400,000	Client	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	5,500,000	Member	Sell
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	5,500,000	Client	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	1,088,700,000	Member	Sell
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	1,088,700,000	Client	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	75,500,000	Member	Sell
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	75,500,000	Client	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	27,400,000	Member	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	5,500,000	Member	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	1,088,700,000	Member	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	75,500,000	Member	Buy
2023-11-22 10:27:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	472,200,000	Member	Buy
2023-11-22 10:27:13	2032 On 01/02/2024	11.33	Put	Bond Future	1	472,200,000	Member	Sell
2023-11-22 10:27:13	2032 On 01/02/2024	11.33	Put	Bond Future	1	472,200,000	Client	Buy
2023-11-22 10:27:13	2032 On 01/02/2024	11.33	Put	Bond Future	1	18,000,000	Member	Sell
2023-11-22 10:27:13	2032 On 01/02/2024	11.33	Put	Bond Future	1	18,000,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	41,400,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	4,100,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	14,400,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	14,400,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	1,400,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	5,200,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	5,200,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	37,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	4,300,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	15,400,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	4,100,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	15,400,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	41,400,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	37,000,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2023-11-22 10:58:00	2032 On 02/05/2024			Bond Future	1	4,300,000	Client	Buy
2023-11-22 13:56:00	2032 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2023-11-22 13:56:00	2032 On 02/05/2024			Bond Future	1	3,400,000	Client	Buy
2023-11-22 13:56:00	2032 On 02/05/2024			Bond Future	1	3,400,000	Member	Sell
2023-11-22 13:56:00	2032 On 02/05/2024			Bond Future	1	300,000	Client	Buy
Total for 2032 Bond Future					44	7,056,400,000		
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	71,500,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	46,100,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	71,500,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	4,100,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	46,100,000	Member	Buy
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2023-11-22 11:09:00	2040 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-11-22 13:58:00	2040 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-22 13:58:00	2040 On 01/02/2024			Bond Future	1	3,700,000	Client	Sell
2023-11-22 13:58:00	2040 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-22 13:58:00	2040 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
Total for 2040 Bond Future					20	275,400,000		
2023-11-22 14:47:24	2044 On 01/02/2024			Bond Future	1	9,200,000	Member	Buy
2023-11-22 14:47:24	2044 On 01/02/2024			Bond Future	1	9,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-22 14:50:05	2044 On 01/02/2024			Bond Future	1	9,200,000	Client	Buy
2023-11-22 14:50:05	2044 On 01/02/2024			Bond Future	1	9,200,000	Member	Sell
Total for 2044 Bond Future					4	36,800,000		
2023-11-22 11:53:32	2046 On 01/02/2024			Bond Future	1	39,100,000	Member	Buy
2023-11-22 11:53:32	2046 On 01/02/2024			Bond Future	1	39,100,000	Member	Sell
2023-11-22 16:29:02	2046 On 01/02/2024			Bond Future	1	39,100,000	Client	Buy
2023-11-22 16:29:02	2046 On 01/02/2024			Bond Future	1	39,100,000	Member	Sell
Total for 2046 Bond Future					4	156,400,000		
2023-11-22 10:58:44	R035 On 01/02/2024			Bond Future	1	11,600,000	Member	Sell
2023-11-22 11:10:29	R035 On 01/02/2024			Bond Future	1	11,600,000	Client	Buy
Total for R035 Bond Future					2	23,200,000		
2023-11-22 09:31:25	R186 On 07/11/2024			Bond Future	1	8,400,000	Member	Buy
2023-11-22 09:31:25	R186 On 07/11/2024			Bond Future	1	8,400,000	Member	Sell
2023-11-22 09:38:26	R186 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-11-22 09:38:26	R186 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-22 09:38:45	R186 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-22 09:38:45	R186 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-11-22 09:39:14	R186 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-11-22 09:39:14	R186 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-22 11:53:32	R186 On 01/02/2024			Bond Future	1	41,100,000	Member	Buy
2023-11-22 11:53:32	R186 On 01/02/2024			Bond Future	1	41,100,000	Member	Sell
2023-11-22 13:58:17	R186 On 07/11/2024			Bond Future	1	448,800,000	Member	Buy
2023-11-22 13:58:41	R186 On 07/11/2024			Bond Future	1	436,200,000	Member	Sell
2023-11-22 14:31:11	R186 On 07/11/2024			Bond Future	1	12,600,000	Member	Sell
2023-11-22 14:31:11	R186 On 07/11/2024			Bond Future	1	12,600,000	Member	Buy
2023-11-22 14:31:11	R186 On 07/11/2024			Bond Future	1	12,600,000	Client	Sell
2023-11-22 14:31:12	R186 On 07/11/2024			Bond Future	1	436,200,000	Member	Buy
2023-11-22 14:31:12	R186 On 07/11/2024			Bond Future	1	436,200,000	Client	Sell
2023-11-22 16:18:38	R186 On 01/02/2024			Bond Future	1	41,100,000	Client	Sell
2023-11-22 16:18:38	R186 On 01/02/2024			Bond Future	1	41,100,000	Member	Buy
2023-11-22 17:19:00	R186 On 07/11/2024			Bond Future	1	436,200,000	Client	Buy
2023-11-22 17:19:00	R186 On 07/11/2024			Bond Future	1	436,200,000	Client	Sell
Total for R186 Bond Future					21	2,849,400,000		
2023-11-22 12:04:02	R248 On 01/02/2024			Bond Future	1	15,800,000	Member	Sell
2023-11-22 12:04:02	R248 On 01/02/2024			Bond Future	1	15,800,000	Member	Buy
2023-11-22 12:16:38	R248 On 01/02/2024			Bond Future	1	15,800,000	Member	Buy
2023-11-22 12:16:38	R248 On 01/02/2024			Bond Future	1	15,800,000	Client	Sell
Total for R248 Bond Future					4	63,200,000		

