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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-27 09:38:22	2030 On 01/02/2024			Bond Future	1	8,300,000	Client	Buy
2023-11-27 09:38:22	2030 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-11-27 09:54:09	2030 On 01/02/2024			Bond Future	1	5,400,000	Member	Sell
2023-11-27 09:54:09	2030 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-11-27 09:54:09	2030 On 01/02/2024			Bond Future	1	2,900,000	Client	Sell
2023-11-27 09:54:09	2030 On 01/02/2024			Bond Future	1	5,400,000	Client	Sell
2023-11-27 09:54:09	2030 On 01/02/2024			Bond Future	1	5,400,000	Member	Buy
2023-11-27 09:57:23	2030 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-11-27 10:07:48	2030 On 02/05/2024			Bond Future	1	40,300,000	Member	Sell
2023-11-27 10:08:23	2030 On 02/05/2024			Bond Future	1	40,300,000	Member	Buy
2023-11-27 11:55:25	2030 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	6,300,000	Member	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	6,300,000	Member	Buy
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	6,300,000	Client	Sell
2023-11-27 12:01:26	2030 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-27 12:01:27	2030 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-27 12:01:27	2030 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-11-27 12:01:27	2030 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-27 12:01:27	2030 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-27 14:09:24	2030 On 02/05/2024			Bond Future	1	40,300,000	Client	Buy
2023-11-27 14:09:24	2030 On 02/05/2024			Bond Future	1	40,300,000	Member	Sell
Total for 2030 Bond Future					33	234,400,000		
2023-11-27 09:40:59	2032 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-11-27 09:40:59	2032 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-11-27 09:56:04	2032 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-27 09:56:04	2032 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-11-27 11:07:32	2032 On 01/02/2024			Bond Future	1	15,800,000	Member	Sell
2023-11-27 11:46:23	2032 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-27 11:46:23	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-27 11:51:19	2032 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	9,800,000	Member	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	500,000	Client	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	9,800,000	Client	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,400,000	Client	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	9,800,000	Member	Sell
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-27 11:52:14	2032 On 01/02/2024			Bond Future	1	2,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-27 11:54:37	2032 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-11-27 11:54:37	2032 On 01/02/2024			Bond Future	1	200,000	Member	Sell
Total for 2032 Bond Future					27	67,200,000		
2023-11-27 09:08:51	2037 On 01/02/2024			Bond Future	1	32,600,000	Member	Buy
2023-11-27 11:07:32	2037 On 01/02/2024			Bond Future	1	10,400,000	Member	Sell
2023-11-27 11:26:16	2037 On 01/02/2024			Bond Future	1	32,600,000	Client	Sell
2023-11-27 11:56:49	2037 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	5,600,000	Client	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,600,000	Client	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	5,600,000	Member	Sell
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,500,000	Client	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-11-27 11:57:29	2037 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-11-27 17:43:04	2037 On 01/02/2024			Bond Future	1	597,400,000	Member	Buy
2023-11-27 17:51:03	2037 On 01/02/2024			Bond Future	1	597,400,000	Member	Sell
Total for 2037 Bond Future					20	1,301,600,000		
2023-11-27 09:08:51	2040 On 01/02/2024			Bond Future	1	23,600,000	Member	Buy
2023-11-27 11:07:32	2040 On 01/02/2024			Bond Future	1	6,800,000	Member	Sell
2023-11-27 11:27:55	2040 On 01/02/2024			Bond Future	1	23,600,000	Client	Sell
2023-11-27 11:57:46	2040 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	4,400,000	Client	Buy
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-27 11:58:26	2040 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
Total for 2040 Bond Future					15	74,400,000		
2023-11-27 09:08:51	2044 On 01/02/2024			Bond Future	1	13,100,000	Member	Buy
2023-11-27 11:28:57	2044 On 01/02/2024			Bond Future	1	13,100,000	Client	Sell
Total for 2044 Bond Future					2	26,200,000		
2023-11-27 11:07:32	R035 On 01/02/2024			Bond Future	1	14,400,000	Member	Sell
2023-11-27 11:53:10	R035 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	7,900,000	Member	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	7,900,000	Member	Sell
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	2,000,000	Client	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	7,900,000	Client	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	1,800,000	Client	Buy
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-11-27 11:53:56	R035 On 01/02/2024			Bond Future	1	800,000	Client	Buy
Total for R035 Bond Future					19	57,600,000		
2023-11-27 10:35:24	R186 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-27 10:57:33	R186 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-11-27 11:37:31	R186 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-11-27 11:37:31	R186 On 01/02/2024			Bond Future	1	4,800,000	Client	Sell
2023-11-27 11:38:02	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2023-11-27 11:38:02	R186 On 01/02/2024			Bond Future	1	7,000,000	Client	Buy
2023-11-27 11:38:27	R186 On 01/02/2024			Bond Future	1	4,800,000	Member	Sell
2023-11-27 11:38:27	R186 On 01/02/2024			Bond Future	1	4,800,000	Client	Buy
2023-11-27 11:38:45	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2023-11-27 11:38:45	R186 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
Total for R186 Bond Future					10	47,600,000		
2023-11-27 09:08:51	R209 On 01/02/2024			Bond Future	1	33,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-27 09:44:40	R209 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-11-27 09:44:40	R209 On 01/02/2024			Bond Future	1	2,500,000	Client	Buy
2023-11-27 09:51:24	R209 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-11-27 09:51:24	R209 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-27 09:51:24	R209 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-11-27 09:51:24	R209 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell
2023-11-27 09:51:24	R209 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-11-27 11:07:32	R209 On 01/02/2024			Bond Future	1	11,700,000	Member	Sell
2023-11-27 11:13:31	R209 On 01/02/2024			Bond Future	1	33,600,000	Client	Sell
2023-11-27 11:55:00	R209 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	8,800,000	Member	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	900,000	Client	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	8,800,000	Client	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	8,800,000	Member	Sell
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-11-27 11:55:49	R209 On 01/02/2024			Bond Future	1	300,000	Member	Sell
Total for R209 Bond Future					28	124,000,000		
2023-11-27 09:42:29	R213 On 01/02/2024			Bond Future	1	3,200,000	Client	Buy
2023-11-27 09:42:29	R213 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-11-27 09:50:15	R213 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2023-11-27 09:50:15	R213 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
Total for R213 Bond Future					4	12,800,000		
2023-11-27 09:08:51	R214 On 01/02/2024			Bond Future	1	23,000,000	Member	Buy
2023-11-27 11:29:32	R214 On 01/02/2024			Bond Future	1	23,000,000	Client	Sell
2023-11-27 12:11:15	R214 On 01/02/2024			Bond Future	1	38,700,000	Member	Sell
2023-11-27 12:11:15	R214 On 01/02/2024			Bond Future	1	38,700,000	Member	Buy
2023-11-27 12:35:12	R214 On 01/02/2024			Bond Future	1	38,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-27 12:35:12	R214 On 01/02/2024			Bond Future	1	38,700,000	Client	Sell
Total for R214 Bond Future					6	200,800,000		
2023-11-27 09:45:39	R248 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell
2023-11-27 09:45:39	R248 On 01/02/2024			Bond Future	1	3,700,000	Client	Buy
2023-11-27 09:52:01	R248 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2023-11-27 09:52:01	R248 On 01/02/2024			Bond Future	1	3,700,000	Client	Sell
Total for R248 Bond Future					4	14,800,000		
Grand Total for all Instruments					168	2,161,400,000		