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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-30 12:47:04	2030 On 01/02/2024			Bond Future	1	390,600,000	Member	Sell
2023-11-30 13:56:08	2030 On 01/02/2024			Bond Future	1	390,600,000	Member	Buy
2023-11-30 13:57:38	2030 On 01/02/2024			Bond Future	1	390,600,000	Member	Sell
2023-11-30 13:57:38	2030 On 01/02/2024			Bond Future	1	390,600,000	Client	Buy
Total for 2030 Bond Future					4	1,562,400,000		
2023-11-30 10:11:40	2032 On 01/02/2024	10.90	Call	Bond Future	1	1,000,000	Member	Buy
2023-11-30 10:11:40	2032 On 01/02/2024	10.90	Call	Bond Future	1	2,800,000	Client	Sell
2023-11-30 10:12:38	2032 On 01/02/2024	10.90	Call	Bond Future	1	1,800,000	Member	Sell
2023-11-30 10:12:38	2032 On 01/02/2024	10.90	Call	Bond Future	1	1,800,000	Client	Buy
2023-11-30 10:12:38	2032 On 01/02/2024	10.90	Call	Bond Future	1	1,000,000	Member	Sell
2023-11-30 10:12:38	2032 On 01/02/2024	10.90	Call	Bond Future	1	1,000,000	Client	Buy
2023-11-30 10:12:38	2032 On 01/02/2024	10.90	Call	Bond Future	1	1,800,000	Member	Buy
2023-11-30 10:15:27	2032 On 01/02/2024	11.33	Put	Bond Future	1	2,000,000	Member	Sell
2023-11-30 10:15:27	2032 On 01/02/2024	11.33	Put	Bond Future	1	5,600,000	Client	Buy
2023-11-30 10:16:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	3,600,000	Member	Buy
2023-11-30 10:16:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	3,600,000	Client	Sell
2023-11-30 10:16:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	2,000,000	Member	Buy
2023-11-30 10:16:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	2,000,000	Client	Sell
2023-11-30 10:16:12	2032 On 01/02/2024	11.33	Put	Bond Future	1	3,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-30 12:02:54	2032 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-11-30 12:02:54	2032 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-11-30 12:53:20	2032 On 01/02/2024			Bond Future	1	129,600,000	Member	Sell
2023-11-30 13:42:18	2032 On 01/02/2024			Bond Future	1	93,200,000	Member	Buy
2023-11-30 13:47:21	2032 On 01/02/2024			Bond Future	1	36,400,000	Member	Buy
2023-11-30 13:47:21	2032 On 01/02/2024			Bond Future	1	36,400,000	Member	Sell
2023-11-30 13:47:21	2032 On 01/02/2024			Bond Future	1	36,400,000	Client	Buy
2023-11-30 15:11:15	2032 On 01/02/2024			Bond Future	1	93,200,000	Member	Sell
2023-11-30 15:11:15	2032 On 01/02/2024			Bond Future	1	93,200,000	Client	Buy
2023-11-30 15:15:32	2032 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-30 15:16:09	2032 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-30 15:59:46	2032 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2023-11-30 15:59:46	2032 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
Total for 2032 Bond Future					27	558,400,000		
2023-11-30 13:51:15	2037 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-30 13:51:15	2037 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-11-30 15:07:36	2037 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
2023-11-30 15:07:36	2037 On 07/11/2024			Bond Future	1	1,700,000	Client	Sell
2023-11-30 15:24:52	2037 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-30 15:24:52	2037 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2023-11-30 15:24:52	2037 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-30 15:24:52	2037 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-11-30 15:24:52	2037 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-30 15:53:16	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Sell
2023-11-30 15:53:16	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Buy
2023-11-30 16:04:49	2037 On 07/11/2024			Bond Future	1	7,400,000	Client	Sell
2023-11-30 16:04:49	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Buy
2023-11-30 16:30:58	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Sell
2023-11-30 16:30:58	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Buy
Total for 2037 Bond Future					15	49,800,000		
2023-11-30 13:59:02	2040 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
2023-11-30 14:00:18	2040 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2023-11-30 14:13:01	2040 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
2023-11-30 14:13:01	2040 On 07/11/2024			Bond Future	1	7,200,000	Client	Sell
2023-11-30 15:07:36	2040 On 07/11/2024			Bond Future	1	3,100,000	Client	Sell
2023-11-30 15:07:36	2040 On 07/11/2024			Bond Future	1	3,100,000	Client	Buy
Total for 2040 Bond Future					6	35,000,000		
2023-11-30 13:59:02	R035 On 07/11/2024			Bond Future	1	20,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-30 13:59:34	R035 On 07/11/2024			Bond Future	1	20,400,000	Member	Sell
2023-11-30 14:14:21	R035 On 07/11/2024			Bond Future	1	20,400,000	Member	Buy
2023-11-30 14:14:21	R035 On 07/11/2024			Bond Future	1	20,400,000	Client	Sell
2023-11-30 15:03:16	R035 On 01/02/2024			Bond Future	1	25,800,000	Member	Sell
2023-11-30 16:42:49	R035 On 01/02/2024			Bond Future	1	25,800,000	Member	Buy
2023-11-30 16:47:30	R035 On 01/02/2024			Bond Future	1	25,800,000	Member	Sell
2023-11-30 16:47:30	R035 On 01/02/2024			Bond Future	1	25,800,000	Client	Buy
Total for R035 Bond Future					8	184,800,000		
2023-11-30 15:03:16	R186 On 01/02/2024			Bond Future	1	7,200,000	Member	Sell
2023-11-30 15:07:36	R186 On 07/11/2024			Bond Future	1	7,900,000	Client	Buy
2023-11-30 15:07:36	R186 On 07/11/2024			Bond Future	1	7,900,000	Client	Sell
2023-11-30 15:15:32	R186 On 07/11/2024			Bond Future	1	48,800,000	Member	Sell
2023-11-30 15:17:04	R186 On 07/11/2024			Bond Future	1	48,800,000	Member	Buy
2023-11-30 15:55:14	R186 On 07/11/2024			Bond Future	1	86,500,000	Member	Buy
2023-11-30 15:55:14	R186 On 07/11/2024			Bond Future	1	86,500,000	Member	Sell
2023-11-30 16:00:23	R186 On 07/11/2024			Bond Future	1	48,800,000	Client	Buy
2023-11-30 16:00:23	R186 On 07/11/2024			Bond Future	1	48,800,000	Member	Sell
2023-11-30 16:04:20	R186 On 07/11/2024			Bond Future	1	86,500,000	Client	Sell
2023-11-30 16:04:20	R186 On 07/11/2024			Bond Future	1	86,500,000	Member	Buy
2023-11-30 16:30:29	R186 On 07/11/2024			Bond Future	1	8,400,000	Member	Sell
2023-11-30 16:30:29	R186 On 07/11/2024			Bond Future	1	8,400,000	Member	Buy
2023-11-30 16:30:29	R186 On 07/11/2024			Bond Future	1	78,100,000	Member	Buy
2023-11-30 16:30:29	R186 On 07/11/2024			Bond Future	1	78,100,000	Member	Sell
2023-11-30 16:38:26	R186 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-11-30 16:39:42	R186 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-11-30 16:39:42	R186 On 01/02/2024			Bond Future	1	2,500,000	Client	Buy
2023-11-30 16:39:42	R186 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-30 16:39:42	R186 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-11-30 16:39:42	R186 On 01/02/2024			Bond Future	1	4,700,000	Client	Buy
Total for R186 Bond Future					21	758,800,000		
2023-11-30 13:51:15	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-30 13:51:15	R209 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-30 15:03:16	R209 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-30 15:03:16	R209 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-30 15:07:36	R209 On 07/11/2024			Bond Future	1	2,400,000	Client	Buy
2023-11-30 15:07:36	R209 On 07/11/2024			Bond Future	1	2,400,000	Client	Sell
2023-11-30 15:15:32	R209 On 07/11/2024			Bond Future	1	10,900,000	Member	Buy
2023-11-30 15:15:53	R209 On 07/11/2024			Bond Future	1	10,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-30 15:22:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-11-30 15:22:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-11-30 15:22:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-11-30 15:22:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-30 15:22:10	R209 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-11-30 15:30:03	R209 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-30 15:30:03	R209 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-30 15:30:03	R209 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-11-30 15:30:03	R209 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-30 15:30:03	R209 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-30 15:59:00	R209 On 07/11/2024			Bond Future	1	10,900,000	Client	Sell
2023-11-30 15:59:00	R209 On 07/11/2024			Bond Future	1	10,900,000	Member	Buy
Total for R209 Bond Future					20	57,600,000		
2023-11-30 13:51:15	R213 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-11-30 13:51:15	R213 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-30 13:59:02	R213 On 07/11/2024			Bond Future	1	19,800,000	Member	Buy
2023-11-30 13:59:57	R213 On 07/11/2024			Bond Future	1	19,800,000	Member	Sell
2023-11-30 14:13:53	R213 On 07/11/2024			Bond Future	1	19,800,000	Client	Sell
2023-11-30 14:13:53	R213 On 07/11/2024			Bond Future	1	19,800,000	Member	Buy
2023-11-30 15:07:36	R213 On 07/11/2024			Bond Future	1	3,900,000	Client	Buy
2023-11-30 15:07:36	R213 On 07/11/2024			Bond Future	1	3,900,000	Client	Sell
2023-11-30 15:23:53	R213 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-11-30 15:23:53	R213 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-30 15:23:53	R213 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-11-30 15:23:53	R213 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-30 15:23:53	R213 On 01/02/2024			Bond Future	1	500,000	Member	Buy
Total for R213 Bond Future					13	93,000,000		
2023-11-30 13:51:15	R214 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-30 13:51:15	R214 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-30 15:03:16	R214 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-30 15:03:16	R214 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-30 15:22:58	R214 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-30 15:22:58	R214 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-30 15:28:36	R214 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-11-30 15:28:36	R214 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-30 15:28:36	R214 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-30 15:28:36	R214 On 01/02/2024			Bond Future	1	100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-30 15:28:36	R214 On 01/02/2024			Bond Future	1	100,000	Member	Buy
Total for R214 Bond Future					11	3,200,000		
Grand Total for all Instruments					125	3,303,000,000		