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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-07 16:17:27	2032 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-12-07 17:07:07	2032 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	5,200,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	31,300,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	31,300,000	Member	Buy
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	5,200,000	Client	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	31,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-12-07 17:11:51	2032 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
Total for 2032 Bond Future					22	200,000,000		
2023-12-07 12:39:45	2037 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-12-07 12:39:45	2037 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-12-07 13:25:10	2037 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-12-07 13:25:10	2037 On 01/02/2024			Bond Future	1	4,400,000	Client	Sell
Total for 2037 Bond Future					4	17,600,000		
2023-12-07 10:31:06	2040 On 01/02/2024			Bond Future	1	17,000,000	Member	Buy
2023-12-07 12:20:13	2040 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	10,600,000	Member	Buy
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	10,600,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	900,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	1,800,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	10,600,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	2,400,000	Client	Sell
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-07 12:25:05	2040 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
Total for 2040 Bond Future					22	68,000,000		
2023-12-07 11:20:29	2044 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell
2023-12-07 11:21:33	2044 On 01/02/2024			Bond Future	1	6,000,000	Member	Buy
2023-12-07 11:55:32	2044 On 01/02/2024			Bond Future	1	6,000,000	Member	Sell
2023-12-07 11:55:32	2044 On 01/02/2024			Bond Future	1	6,000,000	Client	Buy
2023-12-07 13:01:16	2044 On 01/02/2024			Bond Future	1	41,300,000	Member	Buy
2023-12-07 13:01:16	2044 On 01/02/2024			Bond Future	1	41,300,000	Member	Sell
2023-12-07 16:43:58	2044 On 01/02/2024			Bond Future	1	41,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-07 16:43:58	2044 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	3,300,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	21,100,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	21,100,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	900,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	3,300,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	1,800,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	5,000,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	1,100,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	5,000,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	21,100,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	2,300,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	3,300,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	2,500,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	900,000	Client	Buy
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-07 16:46:49	2044 On 01/02/2024			Bond Future	1	100,000	Client	Buy
Total for 2044 Bond Future					46	271,800,000		
2023-12-07 10:31:06	GOVI On 01/02/2024			GOVI	1	20,000	Member	Buy
2023-12-07 11:12:18	GOVI On 01/02/2024			GOVI	1	20,000	Member	Sell
2023-12-07 11:13:10	GOVI On 01/02/2024			GOVI	1	20,000	Member	Buy
2023-12-07 11:13:10	GOVI On 01/02/2024			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					4	80,000		
2023-12-07 16:17:27	R035 On 01/02/2024			Bond Future	1	24,000,000	Member	Sell
2023-12-07 17:13:10	R035 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-12-07 17:18:11	R035 On 01/02/2024			Bond Future	1	14,500,000	Member	Sell
2023-12-07 17:18:11	R035 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-07 17:18:11	R035 On 01/02/2024			Bond Future	1	14,500,000	Member	Buy
2023-12-07 17:18:11	R035 On 01/02/2024			Bond Future	1	14,500,000	Client	Buy
2023-12-07 17:18:11	R035 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-12-07 17:18:11	R035 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	1,500,000	Client	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	3,400,000	Client	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	3,400,000	Member	Sell
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	2,600,000	Client	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-07 17:18:12	R035 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
Total for R035 Bond Future					22	96,000,000		
2023-12-07 17:01:23	R209 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-07 17:01:23	R209 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-07 17:03:44	R209 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-07 17:03:44	R209 On 01/02/2024			Bond Future	1	200,000	Member	Buy
Total for R209 Bond Future					4	800,000		
2023-12-07 16:17:27	R213 On 01/02/2024			Bond Future	1	27,000,000	Member	Sell
2023-12-07 17:02:45	R213 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	17,000,000	Member	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	3,700,000	Client	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	1,500,000	Client	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	17,000,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	17,000,000	Client	Buy
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-07 17:05:54	R213 On 01/02/2024			Bond Future	1	600,000	Client	Buy
Total for R213 Bond Future					22	108,000,000		
2023-12-07 11:20:29	R248 On 02/05/2024			Bond Future	1	24,000,000	Member	Sell
2023-12-07 11:22:23	R248 On 02/05/2024			Bond Future	1	24,000,000	Member	Buy
2023-12-07 11:54:32	R248 On 02/05/2024			Bond Future	1	24,000,000	Client	Buy
2023-12-07 11:54:32	R248 On 02/05/2024			Bond Future	1	24,000,000	Member	Sell
Total for R248 Bond Future					4	96,000,000		
Grand Total for all Instruments					150	858,280,000		