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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 16/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-16 13:57:59	2030 On 01/02/2024			Bond Future	1	122,000,000	Member	Sell
2023-10-16 15:51:32	2030 On 01/02/2024			Bond Future	1	108,200,000	Member	Buy
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	13,000,000	Member	Buy
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	108,200,000	Client	Buy
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	108,200,000	Member	Sell
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	13,000,000	Member	Sell
2023-10-16 15:52:17	2030 On 01/02/2024			Bond Future	1	13,000,000	Client	Buy
Total for 2030 Bond Future					10	488,000,000		
2023-10-16 09:20:29	2033 On 02/11/2023			Bond Future	1	2,000,000	Member	Buy
2023-10-16 09:20:29	2033 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-10-16 10:50:19	2033 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-10-16 10:50:19	2033 On 02/11/2023			Bond Future	1	2,000,000	Client	Buy
Total for 2033 Bond Future					4	8,000,000		
2023-10-16 12:59:13	GOVI On 02/11/2023			GOVI	1	1,450,000	Member	Buy
2023-10-16 12:59:13	GOVI On 01/02/2024			GOVI	1	1,450,000	Member	Sell
2023-10-16 13:00:53	GOVI On 02/11/2023			GOVI	1	40,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-16 13:17:48	GOVI On 02/11/2023			GOVI	1	40,000	Member	Sell
2023-10-16 13:27:41	GOVI On 01/02/2024			GOVI	1	1,450,000	Member	Buy
2023-10-16 13:28:07	GOVI On 02/11/2023			GOVI	1	1,450,000	Member	Sell
2023-10-16 13:31:14	GOVI On 02/11/2023			GOVI	1	1,090,000	Member	Buy
2023-10-16 13:31:14	GOVI On 01/02/2024			GOVI	1	1,090,000	Member	Sell
2023-10-16 13:32:18	GOVI On 02/11/2023			GOVI	1	1,090,000	Member	Sell
2023-10-16 13:32:18	GOVI On 01/02/2024			GOVI	1	1,090,000	Member	Buy
2023-10-16 13:33:09	GOVI On 02/11/2023			GOVI	1	20,000	Member	Buy
2023-10-16 13:34:13	GOVI On 02/11/2023			GOVI	1	20,000	Member	Sell
2023-10-16 13:48:43	GOVI On 02/11/2023			GOVI	1	40,000	Client	Sell
2023-10-16 13:48:43	GOVI On 02/11/2023			GOVI	1	40,000	Member	Buy
2023-10-16 13:54:00	GOVI On 02/11/2023			GOVI	1	20,000	Member	Buy
2023-10-16 13:54:00	GOVI On 01/02/2024			GOVI	1	1,090,000	Member	Sell
2023-10-16 13:54:42	GOVI On 02/11/2023			GOVI	1	310,000	Member	Sell
2023-10-16 13:54:42	GOVI On 02/11/2023			GOVI	1	1,090,000	Member	Buy
2023-10-16 13:56:03	GOVI On 01/02/2024			GOVI	1	690,000	Member	Buy
2023-10-16 14:03:37	GOVI On 02/11/2023			GOVI	1	20,000	Member	Sell
2023-10-16 14:36:48	GOVI On 01/02/2024			GOVI	1	1,450,000	Client	Buy
2023-10-16 14:36:48	GOVI On 01/02/2024			GOVI	1	1,450,000	Member	Sell
2023-10-16 14:37:51	GOVI On 02/11/2023			GOVI	1	1,450,000	Client	Sell
2023-10-16 14:37:51	GOVI On 02/11/2023			GOVI	1	1,450,000	Member	Buy
2023-10-16 14:46:17	GOVI On 01/02/2024			GOVI	1	310,000	Member	Buy
2023-10-16 14:46:17	GOVI On 01/02/2024			GOVI	1	310,000	Client	Buy
2023-10-16 14:46:17	GOVI On 01/02/2024			GOVI	1	310,000	Member	Sell
2023-10-16 14:46:18	GOVI On 01/02/2024			GOVI	1	90,000	Member	Sell
2023-10-16 14:46:18	GOVI On 01/02/2024			GOVI	1	90,000	Member	Buy
2023-10-16 14:46:18	GOVI On 01/02/2024			GOVI	1	90,000	Client	Buy
2023-10-16 14:47:15	GOVI On 02/11/2023			GOVI	1	690,000	Client	Sell
2023-10-16 14:47:15	GOVI On 02/11/2023			GOVI	1	690,000	Member	Sell
2023-10-16 14:47:15	GOVI On 02/11/2023			GOVI	1	690,000	Member	Buy
2023-10-16 14:48:41	GOVI On 01/02/2024			GOVI	1	690,000	Client	Buy
2023-10-16 14:48:41	GOVI On 01/02/2024			GOVI	1	690,000	Member	Sell
2023-10-16 14:49:44	GOVI On 02/11/2023			GOVI	1	90,000	Member	Buy
2023-10-16 14:49:44	GOVI On 02/11/2023			GOVI	1	90,000	Member	Sell
2023-10-16 14:49:44	GOVI On 02/11/2023			GOVI	1	90,000	Client	Sell
2023-10-16 14:49:45	GOVI On 02/11/2023			GOVI	1	310,000	Member	Buy
2023-10-16 14:49:45	GOVI On 02/11/2023			GOVI	1	310,000	Client	Sell
2023-10-16 14:53:44	GOVI On 02/11/2023			GOVI	1	20,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-16 14:53:44	GOVI On 02/11/2023			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					42	24,960,000		
2023-10-16 09:20:29	R035 On 02/11/2023			Bond Future	1	2,600,000	Member	Buy
2023-10-16 09:20:29	R035 On 02/11/2023			Bond Future	1	2,600,000	Member	Sell
2023-10-16 10:49:36	R035 On 02/11/2023			Bond Future	1	2,600,000	Member	Sell
2023-10-16 10:49:36	R035 On 02/11/2023			Bond Future	1	2,600,000	Client	Buy
Total for R035 Bond Future					4	10,400,000		
2023-10-16 09:47:08	R186 On 07/11/2024			Bond Future	1	30,600,000	Member	Buy
2023-10-16 09:47:39	R186 On 07/11/2024			Bond Future	1	30,600,000	Member	Sell
2023-10-16 10:01:33	R186 On 07/11/2024			Bond Future	1	30,600,000	Client	Sell
2023-10-16 10:01:33	R186 On 07/11/2024			Bond Future	1	30,600,000	Member	Buy
Total for R186 Bond Future					4	122,400,000		
2023-10-16 17:05:29	R214 On 02/11/2023			Bond Future	1	36,600,000	Member	Sell
2023-10-16 17:05:29	R214 On 02/11/2023			Bond Future	1	45,400,000	Member	Buy
2023-10-16 17:16:24	R214 On 02/11/2023			Bond Future	1	6,200,000	Member	Sell
2023-10-16 17:16:24	R214 On 02/11/2023			Bond Future	1	6,200,000	Member	Buy
2023-10-16 17:16:24	R214 On 02/11/2023			Bond Future	1	6,200,000	Client	Sell
2023-10-16 17:16:25	R214 On 02/11/2023			Bond Future	1	2,600,000	Client	Sell
2023-10-16 17:16:25	R214 On 02/11/2023			Bond Future	1	36,600,000	Client	Sell
2023-10-16 17:16:25	R214 On 02/11/2023			Bond Future	1	36,600,000	Member	Buy
2023-10-16 17:16:25	R214 On 02/11/2023			Bond Future	1	2,600,000	Member	Buy
2023-10-16 17:16:25	R214 On 02/11/2023			Bond Future	1	2,600,000	Member	Sell
Total for R214 Bond Future					10	181,600,000		
Grand Total for all Instruments					74	835,360,000		