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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-07 09:27:56	2029 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-11-07 09:27:56	2029 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2023-11-07 16:26:03	2029 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-11-07 16:26:03	2029 On 01/02/2024			Bond Future	1	6,700,000	Client	Buy
Total for 2029 Bond Future					4	26,800,000		
2023-11-07 08:56:27	2032 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2023-11-07 08:56:54	2032 On 07/11/2024			Bond Future	1	2,700,000	Member	Sell
2023-11-07 09:02:29	2032 On 07/11/2024			Bond Future	1	2,700,000	Client	Sell
2023-11-07 09:02:29	2032 On 07/11/2024			Bond Future	1	2,700,000	Member	Buy
2023-11-07 09:03:43	2032 On 01/02/2024			Bond Future	1	72,100,000	Member	Buy
2023-11-07 09:16:05	2032 On 01/02/2024			Bond Future	1	72,100,000	Client	Sell
Total for 2032 Bond Future					6	155,000,000		
2023-11-07 16:46:02	2037 On 01/02/2024			Bond Future	1	7,300,000	Member	Sell
2023-11-07 17:04:24	2037 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-11-07 17:05:28	2037 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-11-07 17:05:28	2037 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-11-07 17:05:28	2037 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-11-07 17:05:29	2037 On 01/02/2024			Bond Future	1	3,800,000	Member	Sell
2023-11-07 17:05:29	2037 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-07 17:05:29	2037 On 01/02/2024			Bond Future	1	3,800,000	Client	Buy
2023-11-07 17:05:29	2037 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy
2023-11-07 17:05:29	2037 On 01/02/2024			Bond Future	1	2,700,000	Client	Buy
Total for 2037 Bond Future					10	29,200,000		
2023-11-07 09:03:43	2040 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-07 09:14:29	2040 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-07 09:51:18	2040 On 01/02/2024			Bond Future	1	21,400,000	Member	Sell
2023-11-07 12:11:36	2040 On 01/02/2024			Bond Future	1	8,600,000	Member	Buy
2023-11-07 12:12:24	2040 On 01/02/2024			Bond Future	1	12,800,000	Member	Buy
2023-11-07 12:12:24	2040 On 01/02/2024			Bond Future	1	12,800,000	Member	Sell
2023-11-07 12:12:24	2040 On 01/02/2024			Bond Future	1	12,800,000	Client	Buy
2023-11-07 12:12:25	2040 On 01/02/2024			Bond Future	1	8,600,000	Member	Sell
2023-11-07 12:12:25	2040 On 01/02/2024			Bond Future	1	8,600,000	Client	Buy
2023-11-07 16:58:00	2040 On 01/02/2024			Bond Future	1	25,300,000	Member	Sell
2023-11-07 17:21:15	2040 On 01/02/2024			Bond Future	1	10,100,000	Member	Buy
2023-11-07 17:22:08	2040 On 01/02/2024			Bond Future	1	15,200,000	Member	Buy
2023-11-07 17:22:08	2040 On 01/02/2024			Bond Future	1	15,200,000	Member	Sell
2023-11-07 17:22:08	2040 On 01/02/2024			Bond Future	1	15,200,000	Client	Buy
2023-11-07 17:22:08	2040 On 01/02/2024			Bond Future	1	10,100,000	Client	Buy
2023-11-07 17:22:08	2040 On 01/02/2024			Bond Future	1	10,100,000	Member	Sell
Total for 2040 Bond Future					16	188,000,000		
2023-11-07 12:43:53	2044 On 01/02/2024			Bond Future	1	11,400,000	Member	Sell
2023-11-07 13:19:22	2044 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-11-07 13:22:09	2044 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2023-11-07 13:22:09	2044 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-07 13:22:09	2044 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-11-07 13:22:09	2044 On 01/02/2024			Bond Future	1	6,700,000	Client	Buy
2023-11-07 13:22:09	2044 On 01/02/2024			Bond Future	1	4,700,000	Client	Buy
Total for 2044 Bond Future					7	45,600,000		
2023-11-07 09:43:10	R035 On 01/02/2024			Bond Future	1	43,700,000	Member	Buy
2023-11-07 09:58:55	R035 On 01/02/2024			Bond Future	1	43,100,000	Member	Sell
2023-11-07 09:59:19	R035 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-07 09:59:19	R035 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-07 09:59:19	R035 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-07 09:59:20	R035 On 01/02/2024			Bond Future	1	43,100,000	Member	Buy
2023-11-07 09:59:20	R035 On 01/02/2024			Bond Future	1	43,100,000	Client	Sell
2023-11-07 15:48:25	R035 On 01/02/2024			Bond Future	1	222,000,000	Member	Sell
2023-11-07 17:23:34	R035 On 01/02/2024			Bond Future	1	218,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-07 17:24:53	R035 On 01/02/2024			Bond Future	1	3,600,000	Member	Sell
2023-11-07 17:24:53	R035 On 01/02/2024			Bond Future	1	3,600,000	Member	Buy
2023-11-07 17:24:53	R035 On 01/02/2024			Bond Future	1	218,400,000	Client	Buy
2023-11-07 17:24:53	R035 On 01/02/2024			Bond Future	1	3,600,000	Client	Buy
2023-11-07 17:24:53	R035 On 01/02/2024			Bond Future	1	218,400,000	Member	Sell
Total for R035 Bond Future					14	1,062,800,000		
2023-11-07 09:03:43	R186 On 01/02/2024			Bond Future	1	820,000,000	Member	Buy
2023-11-07 09:11:34	R186 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	30,000,000	Member	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	149,600,000	Member	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	144,100,000	Member	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	322,600,000	Member	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	144,100,000	Member	Buy
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	30,000,000	Member	Buy
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	144,100,000	Client	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	322,600,000	Member	Buy
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	149,600,000	Client	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	30,000,000	Client	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	322,600,000	Client	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	50,000,000	Client	Sell
2023-11-07 09:13:22	R186 On 01/02/2024			Bond Future	1	149,600,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	6,500,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	6,100,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	22,900,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	7,900,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,200,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	6,500,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	5,500,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	4,200,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	8,300,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	6,100,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	11,500,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	13,400,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	11,100,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	13,400,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,700,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	6,100,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	5,500,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	8,200,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	11,500,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	4,200,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	22,900,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	3,100,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	3,000,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	8,300,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	11,100,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	7,900,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	5,500,000	Client	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,700,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	7,900,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	6,500,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	8,200,000	Member	Buy
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	4,200,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	22,900,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	8,300,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	8,200,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	2,700,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	13,400,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	11,500,000	Member	Sell
2023-11-07 09:13:23	R186 On 01/02/2024			Bond Future	1	11,100,000	Member	Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	1,700,000	Member	Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	900,000	Client	Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-07 09:13:24	R186 On 01/02/2024			Bond Future	1	1,700,000	Member	Buy
2023-11-07 09:27:56	R186 On 01/02/2024			Bond Future	1	7,700,000	Member	Sell
2023-11-07 09:27:56	R186 On 01/02/2024			Bond Future	1	7,700,000	Member	Buy
2023-11-07 16:26:40	R186 On 01/02/2024			Bond Future	1	7,700,000	Client	Sell
2023-11-07 16:26:40	R186 On 01/02/2024			Bond Future	1	7,700,000	Member	Buy
Total for R186 Bond Future					77	3,310,800,000		
2023-11-07 09:03:43	R213 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-07 09:15:23	R213 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
Total for R213 Bond Future					2	2,800,000		
Grand Total for all Instruments					136	4,821,000,000		