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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-08 11:05:28	2030 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2023-11-08 11:05:54	2030 On 02/05/2024			Bond Future	1	100,000,000	Member	Sell
2023-11-08 11:10:36	2030 On 01/02/2024			Bond Future	1	250,000,000	Member	Buy
2023-11-08 11:11:34	2030 On 01/02/2024			Bond Future	1	250,000,000	Member	Sell
2023-11-08 12:06:03	2030 On 02/05/2024			Bond Future	1	100,000,000	Member	Buy
2023-11-08 12:06:03	2030 On 02/05/2024			Bond Future	1	100,000,000	Client	Sell
2023-11-08 15:15:12	2030 On 01/02/2024			Bond Future	1	556,200,000	Member	Sell
2023-11-08 16:40:55	2030 On 01/02/2024			Bond Future	1	12,100,000	Member	Buy
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	56,100,000	Member	Buy
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	488,000,000	Member	Buy
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	488,000,000	Client	Buy
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	12,100,000	Member	Sell
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	56,100,000	Member	Sell
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	488,000,000	Member	Sell
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	12,100,000	Client	Buy
2023-11-08 16:42:10	2030 On 01/02/2024			Bond Future	1	56,100,000	Client	Buy
Total for 2030 Bond Future					16	3,124,800,000		
2023-11-08 16:00:20	2032 On 01/02/2024			Bond Future	1	121,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-08 16:01:18	2032 On 01/02/2024			Bond Future	1	121,000,000	Member	Sell
Total for 2032 Bond Future					2	242,000,000		
2023-11-08 12:59:04	2037 On 01/02/2024			Bond Future	1	28,100,000	Member	Sell
2023-11-08 13:11:32	2037 On 01/02/2024			Bond Future	1	10,300,000	Member	Buy
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	14,700,000	Member	Buy
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	10,300,000	Client	Buy
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	14,700,000	Client	Buy
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	3,100,000	Client	Buy
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	10,300,000	Member	Sell
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-11-08 13:14:06	2037 On 01/02/2024			Bond Future	1	14,700,000	Member	Sell
Total for 2037 Bond Future					10	112,400,000		
2023-11-08 14:10:13	R035 On 01/02/2024			Bond Future	1	380,000,000	Member	Buy
2023-11-08 14:11:14	R035 On 01/02/2024			Bond Future	1	380,000,000	Member	Sell
2023-11-08 15:15:12	R035 On 01/02/2024			Bond Future	1	87,900,000	Member	Sell
2023-11-08 16:36:26	R035 On 01/02/2024			Bond Future	1	74,700,000	Member	Buy
2023-11-08 16:38:24	R035 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-11-08 16:38:24	R035 On 01/02/2024			Bond Future	1	12,300,000	Member	Buy
2023-11-08 16:38:24	R035 On 01/02/2024			Bond Future	1	900,000	Client	Buy
2023-11-08 16:38:24	R035 On 01/02/2024			Bond Future	1	12,300,000	Client	Buy
2023-11-08 16:38:24	R035 On 01/02/2024			Bond Future	1	12,300,000	Member	Sell
2023-11-08 16:38:24	R035 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-11-08 16:38:25	R035 On 01/02/2024			Bond Future	1	74,700,000	Member	Sell
2023-11-08 16:38:25	R035 On 01/02/2024			Bond Future	1	74,700,000	Client	Buy
Total for R035 Bond Future					12	1,111,600,000		
2023-11-08 11:10:36	R186 On 01/02/2024			Bond Future	1	200,000,000	Member	Buy
2023-11-08 11:12:01	R186 On 01/02/2024			Bond Future	1	200,000,000	Member	Sell
2023-11-08 15:15:12	R186 On 01/02/2024			Bond Future	1	268,000,000	Member	Sell
2023-11-08 16:44:33	R186 On 01/02/2024			Bond Future	1	47,800,000	Member	Buy
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	151,500,000	Member	Buy
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	47,800,000	Client	Buy
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	151,500,000	Client	Buy
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	68,700,000	Member	Sell
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	151,500,000	Member	Sell
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	47,800,000	Member	Sell
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	68,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-08 16:45:30	R186 On 01/02/2024			Bond Future	1	68,700,000	Client	Buy
Total for R186 Bond Future					12	1,472,000,000		
2023-11-08 10:15:00	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-08 10:17:00	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-08 10:17:00	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-08 11:10:36	R248 On 01/02/2024			Bond Future	1	279,000,000	Member	Sell
2023-11-08 11:11:04	R248 On 01/02/2024			Bond Future	1	279,000,000	Member	Buy
2023-11-08 11:46:14	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-08 11:47:22	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-08 11:48:20	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-08 11:53:12	R248 On 01/02/2024			Bond Future	1	50,000,000	Client	Sell
2023-11-08 11:53:12	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-08 11:57:48	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-08 11:57:48	R248 On 01/02/2024			Bond Future	1	50,000,000	Client	Buy
2023-11-08 11:58:52	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-08 11:58:52	R248 On 01/02/2024			Bond Future	1	50,000,000	Client	Buy
2023-11-08 13:09:12	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-08 13:09:12	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Sell
2023-11-08 14:10:13	R248 On 01/02/2024			Bond Future	1	352,000,000	Member	Sell
2023-11-08 14:10:46	R248 On 01/02/2024			Bond Future	1	352,000,000	Member	Buy
2023-11-08 14:24:04	R248 On 01/02/2024			Bond Future	1	50,000,000	Client	Sell
2023-11-08 14:24:04	R248 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-11-08 16:00:20	R248 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-11-08 16:00:49	R248 On 01/02/2024			Bond Future	1	100,000,000	Member	Buy
Total for R248 Bond Future					22	2,262,000,000		
Grand Total for all Instruments					74	8,324,800,000		