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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-06 10:13:15	2030 On 01/02/2024			Bond Future	1	45,900,000	Member	Sell
2023-12-06 17:00:10	2030 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-12-06 17:16:35	2030 On 01/02/2024			Bond Future	1	7,500,000	Member	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	34,900,000	Member	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	2,500,000	Client	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	7,500,000	Client	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	34,900,000	Member	Sell
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	7,500,000	Member	Sell
2023-12-06 17:17:42	2030 On 01/02/2024			Bond Future	1	34,900,000	Client	Buy
2023-12-06 17:18:36	2030 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-12-06 17:19:06	2030 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-12-06 17:19:06	2030 On 01/02/2024			Bond Future	1	10,000,000	Client	Buy
Total for 2030 Bond Future					17	223,600,000		
2023-12-06 11:33:25	2032 On 07/11/2024			Bond Future	1	16,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-06 11:34:26	2032 On 07/11/2024			Bond Future	1	16,600,000	Member	Sell
2023-12-06 12:00:37	2032 On 07/11/2024			Bond Future	1	16,600,000	Member	Buy
2023-12-06 12:00:37	2032 On 07/11/2024			Bond Future	1	16,600,000	Client	Sell
2023-12-06 12:15:06	2032 On 01/02/2024	11.35	Put	Bond Future	1	850,000,000	Member	Sell
2023-12-06 15:19:19	2032 On 01/02/2024	11.35	Put	Bond Future	1	2,800,000	Member	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	542,200,000	Member	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	9,000,000	Member	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	37,400,000	Member	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	542,200,000	Member	Sell
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	542,200,000	Client	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	234,500,000	Member	Sell
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	234,500,000	Client	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	37,400,000	Member	Sell
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	37,400,000	Client	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	13,600,000	Member	Sell
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	13,600,000	Client	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	9,000,000	Member	Sell
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	9,000,000	Client	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	13,600,000	Member	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	234,500,000	Member	Buy
2023-12-06 15:22:11	2032 On 01/02/2024	11.35	Put	Bond Future	1	6,300,000	Member	Buy
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	4,200,000	Member	Buy
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	6,300,000	Member	Sell
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	6,300,000	Client	Buy
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	4,200,000	Member	Sell
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	4,200,000	Client	Buy
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	2,800,000	Member	Sell
2023-12-06 15:22:12	2032 On 01/02/2024	11.35	Put	Bond Future	1	2,800,000	Client	Buy
Total for 2032 Bond Future					29	3,466,400,000		
2023-12-06 17:00:10	2040 On 01/02/2024			Bond Future	1	85,000,000	Member	Sell
2023-12-06 17:20:38	2040 On 01/02/2024			Bond Future	1	15,000,000	Member	Buy
2023-12-06 17:21:17	2040 On 01/02/2024			Bond Future	1	70,000,000	Client	Buy
2023-12-06 17:21:17	2040 On 01/02/2024			Bond Future	1	70,000,000	Member	Buy
2023-12-06 17:21:17	2040 On 01/02/2024			Bond Future	1	70,000,000	Member	Sell
2023-12-06 17:21:17	2040 On 01/02/2024			Bond Future	1	15,000,000	Client	Buy
2023-12-06 17:21:17	2040 On 01/02/2024			Bond Future	1	15,000,000	Member	Sell
Total for 2040 Bond Future					7	340,000,000		
2023-12-06 10:04:17	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-06 10:04:17	R035 On 01/02/2024			Bond Future	1	100,000,000	Member	Sell
2023-12-06 11:33:25	R035 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
2023-12-06 11:34:07	R035 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2023-12-06 12:03:10	R035 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2023-12-06 12:03:10	R035 On 07/11/2024			Bond Future	1	7,200,000	Client	Sell
2023-12-06 12:03:10	R035 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
Total for R035 Bond Future					7	231,800,000		
Grand Total for all Instruments					60	4,261,800,000		