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INTEREST RATE DERIVATIVES
 DERIVATIVES MATCHED TRADES REPORT
 REPORT FOR: 13/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-13 09:52:20	2030 On 01/02/2024			Bond Future	1	37,100,000	Member	Sell
2023-12-13 10:11:29	2030 On 01/02/2024			Bond Future	1	33,300,000	Member	Buy
2023-12-13 10:13:43	2030 On 01/02/2024			Bond Future	1	33,300,000	Client	Buy
2023-12-13 10:13:43	2030 On 01/02/2024			Bond Future	1	3,800,000	Member	Buy
2023-12-13 10:13:43	2030 On 01/02/2024			Bond Future	1	3,800,000	Client	Buy
2023-12-13 10:13:43	2030 On 01/02/2024			Bond Future	1	3,800,000	Member	Sell
2023-12-13 10:13:43	2030 On 01/02/2024			Bond Future	1	33,300,000	Member	Sell
Total for 2030 Bond Future					7	148,400,000		
2023-12-13 16:17:50	2032 On 01/02/2024			Bond Future	1	50,000,000	Member	Buy
2023-12-13 16:28:42	2032 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	31,300,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	5,200,000	Member	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	5,200,000	Client	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	31,300,000	Client	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	31,300,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	7,000,000	Client	Sell
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-12-13 16:37:18	2032 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
Total for 2032 Bond Future					22	200,000,000		
2023-12-13 13:18:37	2037 On 01/02/2024			Bond Future	1	7,100,000	Member	Buy
2023-12-13 13:37:10	2037 On 01/02/2024			Bond Future	1	7,100,000	Client	Sell
Total for 2037 Bond Future					2	14,200,000		
2023-12-13 15:47:45	2040 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2023-12-13 15:47:45	2040 On 07/11/2024			Bond Future	1	400,000	Client	Sell
Total for 2040 Bond Future					2	800,000		
2023-12-13 11:01:24	2044 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-12-13 11:01:24	2044 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-12-13 11:17:03	2044 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-12-13 11:17:03	2044 On 01/02/2024			Bond Future	1	500,000	Client	Sell
Total for 2044 Bond Future					4	2,000,000		
2023-12-13 15:47:45	R035 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2023-12-13 15:47:45	R035 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2023-12-13 16:17:50	R035 On 01/02/2024			Bond Future	1	22,000,000	Member	Sell
2023-12-13 16:29:02	R035 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	900,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	1,300,000	Client	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	13,800,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	500,000	Client	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	3,100,000	Client	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	900,000	Member	Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	13,800,000	Client	Buy
2023-12-13 16:37:32	R035 On 01/02/2024			Bond Future	1	13,800,000	Member	Sell
Total for R035 Bond Future					24	88,800,000		
2023-12-13 14:12:48	R210 On 01/02/2024			Bond Future	1	17,600,000	Member	Sell
2023-12-13 14:13:28	R210 On 01/02/2024			Bond Future	1	16,600,000	Member	Buy
2023-12-13 15:36:01	R210 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-13 15:36:01	R210 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-13 15:36:01	R210 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-13 15:36:01	R210 On 01/02/2024			Bond Future	1	16,600,000	Client	Buy
2023-12-13 15:36:01	R210 On 01/02/2024			Bond Future	1	16,600,000	Member	Sell
Total for R210 Bond Future					7	70,400,000		
2023-12-13 15:47:45	R213 On 07/11/2024			Bond Future	1	200,000	Client	Sell
2023-12-13 15:47:45	R213 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2023-12-13 16:17:50	R213 On 01/02/2024			Bond Future	1	28,000,000	Member	Sell
2023-12-13 16:28:18	R213 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-13 16:37:07	R213 On 01/02/2024			Bond Future	1	17,500,000	Client	Buy
2023-12-13 16:37:07	R213 On 01/02/2024			Bond Future	1	3,900,000	Member	Buy
2023-12-13 16:37:07	R213 On 01/02/2024			Bond Future	1	17,500,000	Member	Buy
2023-12-13 16:37:07	R213 On 01/02/2024			Bond Future	1	17,500,000	Member	Sell
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	3,900,000	Client	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	3,900,000	Member	Sell
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	1,200,000	Client	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	1,600,000	Client	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	2,900,000	Client	Buy
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-12-13 16:37:08	R213 On 01/02/2024			Bond Future	1	300,000	Member	Sell
Total for R213 Bond Future					24	112,400,000		
2023-12-13 11:46:28	R248 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2023-12-13 11:47:56	R248 On 02/05/2024			Bond Future	1	3,000,000	Member	Sell
2023-12-13 12:30:55	R248 On 02/05/2024			Bond Future	1	3,000,000	Member	Buy
2023-12-13 12:30:55	R248 On 02/05/2024			Bond Future	1	3,000,000	Client	Sell
2023-12-13 13:18:37	R248 On 01/02/2024			Bond Future	1	6,300,000	Member	Buy
2023-12-13 13:36:22	R248 On 01/02/2024			Bond Future	1	6,300,000	Client	Sell
Total for R248 Bond Future					6	24,600,000		
Grand Total for all Instruments					98	661,600,000		