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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/12/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-12 10:51:09	2030 On 01/02/2024			Bond Future	1	220,000,000	Member	Buy
2023-12-12 10:51:09	2030 On 01/02/2024			Bond Future	1	220,000,000	Member	Sell
2023-12-12 15:22:00	2030 On 02/05/2024			Bond Future	1	34,000,000	Member	Buy
2023-12-12 15:22:55	2030 On 02/05/2024			Bond Future	1	34,000,000	Member	Sell
2023-12-12 15:45:05	2030 On 02/05/2024			Bond Future	1	34,000,000	Client	Sell
2023-12-12 15:45:05	2030 On 02/05/2024			Bond Future	1	34,000,000	Member	Buy
2023-12-12 16:51:29	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-12-12 16:56:44	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-12-12 17:12:09	2030 On 01/02/2024			Bond Future	1	4,400,000	Client	Sell
2023-12-12 17:12:09	2030 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-12-12 17:18:39	2030 On 01/02/2024			Bond Future	1	339,600,000	Member	Sell
2023-12-12 17:32:47	2030 On 01/02/2024			Bond Future	1	220,000,000	Client	Buy
2023-12-12 17:32:47	2030 On 01/02/2024			Bond Future	1	220,000,000	Member	Sell
2023-12-12 17:43:06	2030 On 01/02/2024			Bond Future	1	76,100,000	Member	Buy
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	253,600,000	Member	Buy
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	9,900,000	Client	Buy
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	9,900,000	Member	Buy
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	9,900,000	Member	Sell
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	76,100,000	Member	Sell
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	253,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	76,100,000	Client	Buy
2023-12-12 17:43:52	2030 On 01/02/2024			Bond Future	1	253,600,000	Member	Sell
Total for 2030 Bond Future					22	2,392,000,000		
2023-12-12 11:24:35	2032 On 02/05/2024			Bond Future	1	6,500,000	Member	Sell
2023-12-12 11:25:26	2032 On 02/05/2024			Bond Future	1	6,500,000	Member	Buy
2023-12-12 14:31:25	2032 On 02/05/2024			Bond Future	1	6,500,000	Member	Sell
2023-12-12 14:31:25	2032 On 02/05/2024			Bond Future	1	6,500,000	Client	Buy
2023-12-12 15:22:00	2032 On 02/05/2024			Bond Future	1	48,500,000	Member	Buy
2023-12-12 15:23:20	2032 On 02/05/2024			Bond Future	1	48,500,000	Member	Sell
2023-12-12 15:45:34	2032 On 02/05/2024			Bond Future	1	48,500,000	Client	Sell
2023-12-12 15:45:34	2032 On 02/05/2024			Bond Future	1	48,500,000	Member	Buy
Total for 2032 Bond Future					8	220,000,000		
2023-12-12 15:17:06	2040 On 01/02/2024			Bond Future	1	25,000,000	Member	Sell
2023-12-12 16:26:48	2040 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-12 16:35:12	2040 On 01/02/2024			Bond Future	1	15,600,000	Member	Buy
2023-12-12 16:35:12	2040 On 01/02/2024			Bond Future	1	15,600,000	Client	Buy
2023-12-12 16:35:12	2040 On 01/02/2024			Bond Future	1	15,600,000	Member	Sell
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	3,500,000	Client	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	1,000,000	Client	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-12-12 16:35:13	2040 On 01/02/2024			Bond Future	1	2,600,000	Client	Buy
2023-12-12 16:35:14	2040 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-12-12 16:35:14	2040 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-12 16:35:14	2040 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-12 16:35:14	2040 On 01/02/2024			Bond Future	1	600,000	Client	Buy
2023-12-12 16:35:14	2040 On 01/02/2024			Bond Future	1	300,000	Client	Buy
Total for 2040 Bond Future					22	100,000,000		
2023-12-12 15:17:06	2044 On 01/02/2024			Bond Future	1	11,000,000	Member	Buy
2023-12-12 16:27:13	2044 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-12-12 16:35:39	2044 On 01/02/2024			Bond Future	1	7,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-12-12 16:35:39	2044 On 01/02/2024			Bond Future	1	7,100,000	Member	Buy
2023-12-12 16:35:39	2044 On 01/02/2024			Bond Future	1	7,100,000	Client	Sell
2023-12-12 16:35:40	2044 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-12 16:35:40	2044 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-12-12 16:35:40	2044 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-12 16:35:42	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-12-12 16:35:42	2044 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-12-12 16:35:42	2044 On 01/02/2024			Bond Future	1	1,200,000	Client	Sell
2023-12-12 16:35:42	2044 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-12-12 16:35:42	2044 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-12-12 16:35:42	2044 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	100,000	Client	Sell
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-12-12 16:35:43	2044 On 01/02/2024			Bond Future	1	200,000	Member	Sell
Total for 2044 Bond Future					22	44,000,000		
2023-12-12 15:22:00	R035 On 02/05/2024			Bond Future	1	8,800,000	Member	Buy
2023-12-12 15:23:45	R035 On 02/05/2024			Bond Future	1	8,800,000	Member	Sell
2023-12-12 15:44:40	R035 On 02/05/2024			Bond Future	1	8,800,000	Client	Sell
2023-12-12 15:44:40	R035 On 02/05/2024			Bond Future	1	8,800,000	Member	Buy
2023-12-12 16:11:51	R035 On 01/02/2024			Bond Future	1	13,000,000	Member	Buy
2023-12-12 16:27:42	R035 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	8,100,000	Member	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	8,100,000	Member	Buy
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	1,800,000	Client	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	8,100,000	Client	Sell
2023-12-12 16:34:49	R035 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-12-12 16:34:50	R035 On 01/02/2024			Bond Future	1	300,000	Member	Sell
Total for R035 Bond Future					26	87,200,000		
2023-12-12 10:29:38	R186 On 01/02/2024			Bond Future	1	75,000,000	Member	Sell
2023-12-12 10:50:52	R186 On 01/02/2024			Bond Future	1	18,000,000	Member	Buy
2023-12-12 10:51:22	R186 On 01/02/2024			Bond Future	1	57,000,000	Member	Buy
2023-12-12 10:51:22	R186 On 01/02/2024			Bond Future	1	18,000,000	Client	Buy
2023-12-12 10:51:22	R186 On 01/02/2024			Bond Future	1	57,000,000	Client	Buy
2023-12-12 10:51:22	R186 On 01/02/2024			Bond Future	1	57,000,000	Member	Sell
2023-12-12 10:51:22	R186 On 01/02/2024			Bond Future	1	18,000,000	Member	Sell
2023-12-12 17:18:39	R186 On 01/02/2024			Bond Future	1	15,400,000	Member	Sell
2023-12-12 17:42:02	R186 On 01/02/2024			Bond Future	1	15,400,000	Member	Buy
2023-12-12 17:42:55	R186 On 01/02/2024			Bond Future	1	15,400,000	Client	Buy
2023-12-12 17:42:55	R186 On 01/02/2024			Bond Future	1	15,400,000	Member	Sell
Total for R186 Bond Future					11	361,600,000		
Grand Total for all Instruments					111	3,204,800,000		