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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-12 15:31:21	2030 On 02/11/2023			Bond Future	1	27,500,000	Member	Sell
2023-10-12 15:31:21	2030 On 02/11/2023			Bond Future	1	27,500,000	Member	Buy
2023-10-12 15:38:40	2030 On 02/11/2023			Bond Future	1	27,500,000	Member	Buy
2023-10-12 15:38:40	2030 On 02/11/2023			Bond Future	1	27,500,000	Client	Sell
2023-10-12 17:08:29	2030 On 01/02/2024			Bond Future	1	10,700,000	Member	Sell
2023-10-12 17:31:02	2030 On 01/02/2024			Bond Future	1	10,700,000	Member	Buy
2023-10-12 17:33:12	2030 On 01/02/2024			Bond Future	1	10,700,000	Client	Buy
2023-10-12 17:33:12	2030 On 01/02/2024			Bond Future	1	10,700,000	Member	Sell
Total for 2030 Bond Future					8	152,800,000		
2023-10-12 14:02:36	2040 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2023-10-12 14:03:06	2040 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2023-10-12 14:14:02	2040 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2023-10-12 14:14:02	2040 On 07/11/2024			Bond Future	1	100,000	Client	Buy
Total for 2040 Bond Future					4	400,000		
2023-10-12 09:34:59	2044 On 02/11/2023			Bond Future	1	2,000,000,000	Member	Sell
2023-10-12 09:34:59	2044 On 02/11/2023			Bond Future	1	2,000,000,000	Member	Buy
2023-10-12 09:34:59	2044 On 01/02/2024			Bond Future	1	2,000,000,000	Member	Sell
2023-10-12 09:34:59	2044 On 01/02/2024			Bond Future	1	2,000,000,000	Member	Buy
2023-10-12 09:47:16	2044 On 02/11/2023			Bond Future	1	2,000,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-12 09:47:16	2044 On 02/11/2023			Bond Future	1	2,000,000,000	Member	Buy
2023-10-12 09:47:28	2044 On 01/02/2024			Bond Future	1	2,000,000,000	Member	Buy
2023-10-12 09:47:28	2044 On 01/02/2024			Bond Future	1	2,000,000,000	Member	Sell
2023-10-12 13:45:22	2044 On 01/02/2024			Bond Future	1	2,000,000,000	Client	Buy
2023-10-12 13:45:22	2044 On 01/02/2024			Bond Future	1	2,000,000,000	Member	Sell
2023-10-12 13:45:39	2044 On 02/11/2023			Bond Future	1	2,000,000,000	Client	Sell
2023-10-12 13:45:39	2044 On 02/11/2023			Bond Future	1	2,000,000,000	Member	Buy
Total for 2044 Bond Future					12	24,000,000,000		
2023-10-12 09:30:29	R186 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-10-12 11:40:20	R186 On 01/02/2024			Bond Future	1	3,100,000	Client	Buy
2023-10-12 15:02:19	R186 On 07/11/2024			Bond Future	1	100,000	Client	Sell
2023-10-12 15:02:19	R186 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2023-10-12 16:55:10	R186 On 01/02/2024			Bond Future	1	704,200,000	Member	Buy
2023-10-12 17:25:47	R186 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-10-12 17:28:18	R186 On 01/02/2024			Bond Future	1	301,200,000	Member	Sell
2023-10-12 17:28:18	R186 On 01/02/2024			Bond Future	1	301,200,000	Client	Sell
2023-10-12 17:28:18	R186 On 01/02/2024			Bond Future	1	301,200,000	Member	Buy
2023-10-12 17:28:20	R186 On 01/02/2024			Bond Future	1	136,300,000	Client	Sell
2023-10-12 17:28:20	R186 On 01/02/2024			Bond Future	1	136,300,000	Member	Buy
2023-10-12 17:28:20	R186 On 01/02/2024			Bond Future	1	141,300,000	Client	Sell
2023-10-12 17:28:20	R186 On 01/02/2024			Bond Future	1	136,300,000	Member	Sell
2023-10-12 17:28:20	R186 On 01/02/2024			Bond Future	1	141,300,000	Member	Sell
2023-10-12 17:28:20	R186 On 01/02/2024			Bond Future	1	141,300,000	Member	Buy
2023-10-12 17:28:21	R186 On 01/02/2024			Bond Future	1	27,900,000	Member	Sell
2023-10-12 17:28:21	R186 On 01/02/2024			Bond Future	1	27,900,000	Member	Buy
2023-10-12 17:28:21	R186 On 01/02/2024			Bond Future	1	27,900,000	Client	Sell
2023-10-12 17:28:43	R186 On 01/02/2024			Bond Future	1	17,700,000	Client	Sell
2023-10-12 17:28:43	R186 On 01/02/2024			Bond Future	1	21,400,000	Client	Sell
2023-10-12 17:28:43	R186 On 01/02/2024			Bond Future	1	21,400,000	Member	Buy
2023-10-12 17:28:43	R186 On 01/02/2024			Bond Future	1	17,700,000	Member	Buy
2023-10-12 17:28:43	R186 On 01/02/2024			Bond Future	1	21,400,000	Member	Sell
2023-10-12 17:28:43	R186 On 01/02/2024			Bond Future	1	17,700,000	Member	Sell
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	7,800,000	Member	Sell
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	7,800,000	Member	Buy
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	10,300,000	Member	Buy
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	10,700,000	Member	Sell
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	10,300,000	Member	Sell
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	7,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	10,700,000	Member	Buy
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	10,300,000	Client	Sell
2023-10-12 17:28:44	R186 On 01/02/2024			Bond Future	1	10,700,000	Client	Sell
2023-10-12 17:28:45	R186 On 01/02/2024			Bond Future	1	5,700,000	Member	Buy
2023-10-12 17:28:45	R186 On 01/02/2024			Bond Future	1	5,100,000	Client	Sell
2023-10-12 17:28:45	R186 On 01/02/2024			Bond Future	1	5,100,000	Member	Buy
2023-10-12 17:28:45	R186 On 01/02/2024			Bond Future	1	5,700,000	Client	Sell
2023-10-12 17:28:45	R186 On 01/02/2024			Bond Future	1	5,700,000	Member	Sell
2023-10-12 17:28:45	R186 On 01/02/2024			Bond Future	1	5,100,000	Member	Sell
2023-10-12 17:28:46	R186 On 01/02/2024			Bond Future	1	3,900,000	Member	Sell
2023-10-12 17:28:46	R186 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2023-10-12 17:28:46	R186 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2023-10-12 17:28:46	R186 On 01/02/2024			Bond Future	1	3,500,000	Client	Sell
2023-10-12 17:28:46	R186 On 01/02/2024			Bond Future	1	3,900,000	Client	Sell
2023-10-12 17:28:46	R186 On 01/02/2024			Bond Future	1	3,900,000	Member	Buy
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,500,000	Client	Sell
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,900,000	Client	Sell
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-10-12 17:28:47	R186 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-10-12 17:28:48	R186 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2023-10-12 17:28:48	R186 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-10-12 17:28:48	R186 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-10-12 17:28:48	R186 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-10-12 17:28:48	R186 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell
2023-10-12 17:28:48	R186 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-10-12 17:28:49	R186 On 01/02/2024			Bond Future	1	800,000	Client	Sell
2023-10-12 17:28:49	R186 On 01/02/2024			Bond Future	1	800,000	Member	Buy
Total for R186 Bond Future					62	2,823,200,000		
2023-10-12 15:31:21	R213 On 02/11/2023			Bond Future	1	5,400,000	Member	Buy
2023-10-12 15:31:21	R213 On 02/11/2023			Bond Future	1	5,400,000	Member	Sell
2023-10-12 15:39:12	R213 On 02/11/2023			Bond Future	1	5,400,000	Member	Buy
2023-10-12 15:39:12	R213 On 02/11/2023			Bond Future	1	5,400,000	Client	Sell
Total for R213 Bond Future					4	21,600,000		

