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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-23 08:27:26	2030 On 07/11/2024			Bond Future	1	143,100,000	Member	Sell
2023-11-23 08:30:23	2030 On 07/11/2024			Bond Future	1	143,100,000	Member	Buy
2023-11-23 08:59:54	2030 On 01/02/2024			Bond Future	1	385,800,000	Member	Sell
2023-11-23 09:08:20	2030 On 07/11/2024			Bond Future	1	143,100,000	Client	Buy
2023-11-23 09:08:20	2030 On 07/11/2024			Bond Future	1	143,100,000	Member	Sell
2023-11-23 09:53:18	2030 On 01/02/2024			Bond Future	1	385,800,000	Client	Buy
2023-11-23 13:19:25	2030 On 01/02/2024			Bond Future	1	50,300,000	Member	Buy
2023-11-23 13:26:16	2030 On 01/02/2024			Bond Future	1	50,300,000	Client	Sell
Total for 2030 Bond Future					8	1,444,600,000		
2023-11-23 08:59:54	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-23 08:59:54	2032 On 01/02/2024			Bond Future	1	4,800,000	Member	Buy
2023-11-23 09:47:02	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-11-23 09:47:25	2032 On 01/02/2024			Bond Future	1	2,800,000	Member	Sell
2023-11-23 09:47:25	2032 On 01/02/2024			Bond Future	1	2,800,000	Member	Buy
2023-11-23 09:47:25	2032 On 01/02/2024			Bond Future	1	2,800,000	Client	Sell
2023-11-23 09:47:26	2032 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
2023-11-23 09:47:26	2032 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-23 09:52:07	2032 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
Total for 2032 Bond Future					9	23,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-23 14:35:34	2033 On 01/02/2024			Bond Future	1	19,900,000	Member	Buy
2023-11-23 14:37:52	2033 On 01/02/2024			Bond Future	1	19,900,000	Member	Sell
2023-11-23 15:07:12	2033 On 01/02/2024			Bond Future	1	19,900,000	Member	Buy
2023-11-23 15:07:12	2033 On 01/02/2024			Bond Future	1	19,900,000	Client	Sell
Total for 2033 Bond Future					4	79,600,000		
2023-11-23 08:59:54	2037 On 01/02/2024			Bond Future	1	61,000,000	Member	Buy
2023-11-23 09:37:41	2037 On 01/02/2024			Bond Future	1	54,900,000	Member	Sell
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	54,900,000	Client	Sell
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	2,900,000	Client	Sell
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	54,900,000	Member	Buy
2023-11-23 09:38:23	2037 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
Total for 2037 Bond Future					10	244,000,000		
2023-11-23 09:59:54	2038 On 01/02/2024			Bond Future	1	3,400,000	Member	Sell
2023-11-23 09:59:54	2038 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-11-23 11:41:09	2038 On 01/02/2024			Bond Future	1	3,400,000	Member	Buy
2023-11-23 11:41:09	2038 On 01/02/2024			Bond Future	1	3,400,000	Client	Sell
Total for 2038 Bond Future					4	13,600,000		
2023-11-23 16:56:28	2040 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-23 16:56:28	2040 On 01/02/2024			Bond Future	1	500,000	Client	Buy
Total for 2040 Bond Future					2	1,000,000		
2023-11-23 08:59:54	R035 On 01/02/2024			Bond Future	1	69,300,000	Member	Buy
2023-11-23 09:50:21	R035 On 01/02/2024			Bond Future	1	2,000,000	Member	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	45,300,000	Member	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	9,600,000	Member	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	2,500,000	Member	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	3,100,000	Member	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	9,600,000	Client	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	2,500,000	Client	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	4,700,000	Client	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	2,500,000	Member	Buy
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	3,100,000	Client	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	9,600,000	Member	Buy
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	45,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	45,300,000	Client	Sell
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-11-23 09:50:58	R035 On 01/02/2024			Bond Future	1	3,100,000	Member	Buy
2023-11-23 09:50:59	R035 On 01/02/2024			Bond Future	1	2,000,000	Client	Sell
2023-11-23 09:50:59	R035 On 01/02/2024			Bond Future	1	2,000,000	Member	Buy
2023-11-23 09:50:59	R035 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell
2023-11-23 09:50:59	R035 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-11-23 09:50:59	R035 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
2023-11-23 14:31:48	R035 On 02/05/2024			Bond Future	1	28,200,000	Member	Buy
2023-11-23 14:32:31	R035 On 02/05/2024			Bond Future	1	28,200,000	Member	Sell
2023-11-23 15:06:20	R035 On 02/05/2024			Bond Future	1	28,200,000	Member	Buy
2023-11-23 15:06:20	R035 On 02/05/2024			Bond Future	1	28,200,000	Client	Sell
Total for R035 Bond Future					26	390,000,000		
2023-11-23 08:59:54	R186 On 01/02/2024			Bond Future	1	390,800,000	Member	Buy
2023-11-23 08:59:54	R186 On 01/02/2024			Bond Future	1	724,300,000	Member	Sell
2023-11-23 09:42:46	R186 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-11-23 09:43:25	R186 On 01/02/2024			Bond Future	1	418,200,000	Member	Buy
2023-11-23 09:43:25	R186 On 01/02/2024			Bond Future	1	418,200,000	Client	Buy
2023-11-23 09:43:25	R186 On 01/02/2024			Bond Future	1	418,200,000	Member	Sell
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	78,000,000	Member	Sell
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	49,200,000	Member	Sell
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	78,000,000	Client	Buy
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	46,600,000	Client	Buy
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	46,600,000	Member	Sell
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	78,000,000	Member	Buy
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	49,200,000	Member	Buy
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	46,600,000	Member	Buy
2023-11-23 09:43:26	R186 On 01/02/2024			Bond Future	1	49,200,000	Client	Buy
2023-11-23 09:43:27	R186 On 01/02/2024			Bond Future	1	28,600,000	Member	Sell
2023-11-23 09:43:27	R186 On 01/02/2024			Bond Future	1	28,600,000	Client	Buy
2023-11-23 09:43:27	R186 On 01/02/2024			Bond Future	1	28,600,000	Member	Buy
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	26,000,000	Member	Buy
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	20,700,000	Member	Buy
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	14,700,000	Client	Buy
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	14,700,000	Member	Sell
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	20,700,000	Member	Sell
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	20,700,000	Client	Buy
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	26,000,000	Client	Buy
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	26,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-23 09:43:28	R186 On 01/02/2024			Bond Future	1	14,700,000	Member	Buy
2023-11-23 09:43:29	R186 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-11-23 09:43:29	R186 On 01/02/2024			Bond Future	1	9,500,000	Member	Buy
2023-11-23 09:43:29	R186 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-11-23 09:43:29	R186 On 01/02/2024			Bond Future	1	10,000,000	Client	Buy
2023-11-23 09:43:29	R186 On 01/02/2024			Bond Future	1	9,500,000	Client	Buy
2023-11-23 09:43:29	R186 On 01/02/2024			Bond Future	1	9,500,000	Member	Sell
2023-11-23 09:43:30	R186 On 01/02/2024			Bond Future	1	7,000,000	Client	Buy
2023-11-23 09:43:30	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Sell
2023-11-23 09:43:30	R186 On 01/02/2024			Bond Future	1	8,800,000	Client	Buy
2023-11-23 09:43:30	R186 On 01/02/2024			Bond Future	1	7,000,000	Member	Buy
2023-11-23 09:43:30	R186 On 01/02/2024			Bond Future	1	8,800,000	Member	Buy
2023-11-23 09:43:30	R186 On 01/02/2024			Bond Future	1	8,800,000	Member	Sell
2023-11-23 09:43:31	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Sell
2023-11-23 09:43:31	R186 On 01/02/2024			Bond Future	1	4,000,000	Client	Buy
2023-11-23 09:43:31	R186 On 01/02/2024			Bond Future	1	4,000,000	Member	Buy
2023-11-23 09:43:31	R186 On 01/02/2024			Bond Future	1	3,000,000	Client	Buy
2023-11-23 09:43:31	R186 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-11-23 09:44:39	R186 On 01/02/2024			Bond Future	1	5,900,000	Member	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	251,200,000	Member	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	109,800,000	Member	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	17,500,000	Member	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	6,400,000	Member	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	251,200,000	Member	Buy
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	251,200,000	Client	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	6,400,000	Member	Buy
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	6,400,000	Client	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	109,800,000	Client	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	5,900,000	Client	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	17,500,000	Client	Sell
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	5,900,000	Member	Buy
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	17,500,000	Member	Buy
2023-11-23 09:45:54	R186 On 01/02/2024			Bond Future	1	109,800,000	Member	Buy
2023-11-23 11:00:46	R186 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-11-23 11:08:34	R186 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-11-23 11:09:25	R186 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-11-23 11:09:25	R186 On 01/02/2024			Bond Future	1	4,400,000	Client	Buy
2023-11-23 12:27:27	R186 On 07/11/2024			Bond Future	1	436,600,000	Member	Buy
2023-11-23 12:27:55	R186 On 07/11/2024			Bond Future	1	436,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-23 12:32:27	R186 On 07/11/2024			Bond Future	1	436,600,000	Client	Sell
2023-11-23 12:32:27	R186 On 07/11/2024			Bond Future	1	436,600,000	Member	Buy
2023-11-23 13:19:25	R186 On 01/02/2024			Bond Future	1	39,800,000	Member	Buy
2023-11-23 13:27:58	R186 On 01/02/2024			Bond Future	1	39,800,000	Client	Sell
2023-11-23 16:12:44	R186 On 01/02/2024			Bond Future	1	19,300,000	Client	Sell
2023-11-23 16:12:44	R186 On 01/02/2024			Bond Future	1	19,300,000	Client	Buy
2023-11-23 16:16:16	R186 On 01/02/2024			Bond Future	1	17,600,000	Client	Buy
2023-11-23 16:16:16	R186 On 01/02/2024			Bond Future	1	17,600,000	Client	Sell
2023-11-23 16:16:48	R186 On 01/02/2024			Bond Future	1	1,700,000	Client	Buy
2023-11-23 16:16:48	R186 On 01/02/2024			Bond Future	1	1,700,000	Client	Sell
Total for R186 Bond Future					75	6,381,200,000		
2023-11-23 09:24:05	R209 On 01/02/2024			Bond Future	1	20,000,000	Member	Sell
2023-11-23 09:25:33	R209 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-11-23 09:28:40	R209 On 01/02/2024			Bond Future	1	10,000,000	Member	Buy
2023-11-23 09:28:40	R209 On 01/02/2024			Bond Future	1	10,000,000	Client	Buy
2023-11-23 09:28:40	R209 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-11-23 09:28:40	R209 On 01/02/2024			Bond Future	1	10,000,000	Member	Sell
2023-11-23 09:28:40	R209 On 01/02/2024			Bond Future	1	10,000,000	Client	Buy
2023-11-23 11:00:46	R209 On 01/02/2024			Bond Future	1	207,000,000	Member	Sell
2023-11-23 11:07:48	R209 On 01/02/2024			Bond Future	1	94,000,000	Member	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	1,800,000	Member	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	106,000,000	Member	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	106,000,000	Member	Sell
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	5,200,000	Member	Sell
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	106,000,000	Client	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	94,000,000	Member	Sell
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	94,000,000	Client	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	1,800,000	Member	Sell
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	1,800,000	Client	Buy
2023-11-23 11:15:25	R209 On 01/02/2024			Bond Future	1	5,200,000	Client	Buy
Total for R209 Bond Future					20	908,000,000		
2023-11-23 08:59:54	R213 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-11-23 09:48:27	R213 On 01/02/2024			Bond Future	1	1,600,000	Member	Sell
2023-11-23 09:48:49	R213 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-23 09:48:49	R213 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-23 09:48:49	R213 On 01/02/2024			Bond Future	1	1,600,000	Member	Buy
2023-11-23 09:48:49	R213 On 01/02/2024			Bond Future	1	1,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-23 09:48:49	R213 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-23 16:13:59	R213 On 01/02/2024			Bond Future	1	22,600,000	Client	Buy
2023-11-23 16:13:59	R213 On 01/02/2024			Bond Future	1	22,600,000	Client	Sell
Total for R213 Bond Future					9	53,600,000		
2023-11-23 12:55:23	R248 On 01/02/2024			Bond Future	1	29,200,000	Member	Buy
2023-11-23 12:55:23	R248 On 01/02/2024			Bond Future	1	29,200,000	Member	Sell
2023-11-23 15:21:01	R248 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-11-23 15:21:01	R248 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-11-23 15:21:17	R248 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-11-23 15:21:31	R248 On 01/02/2024			Bond Future	1	200,000	Client	Buy
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-11-23 15:23:06	R248 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-11-23 16:46:51	R248 On 01/02/2024			Bond Future	1	29,200,000	Member	Buy
2023-11-23 16:46:51	R248 On 01/02/2024			Bond Future	1	29,200,000	Client	Sell
Total for R248 Bond Future					16	121,600,000		
Grand Total for all Instruments					183	9,660,400,000		