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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 31/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-31 14:11:06	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-08-31 14:11:06	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Buy
2023-08-31 14:39:18	2030 On 02/11/2023			Bond Future	1	53,900,000	Member	Buy
2023-08-31 14:52:52	2030 On 02/11/2023			Bond Future	1	6,700,000	Member	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	9,200,000	Member	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	5,100,000	Member	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	3,500,000	Member	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Buy
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	7,500,000	Client	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	9,200,000	Client	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	9,200,000	Member	Buy
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	3,500,000	Member	Buy
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	5,100,000	Client	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	3,500,000	Client	Sell
2023-08-31 14:56:38	2030 On 02/11/2023			Bond Future	1	5,100,000	Member	Buy
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	3,100,000	Client	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	10,100,000	Client	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	6,500,000	Client	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	2,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	6,700,000	Client	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	10,100,000	Member	Buy
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	3,100,000	Member	Buy
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	6,700,000	Member	Buy
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	6,500,000	Member	Buy
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	2,200,000	Client	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	6,500,000	Member	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	10,100,000	Member	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	3,100,000	Member	Sell
2023-08-31 14:56:39	2030 On 02/11/2023			Bond Future	1	2,200,000	Member	Sell
2023-08-31 16:25:32	2030 On 02/11/2023			Bond Future	1	7,500,000	Client	Sell
2023-08-31 16:25:32	2030 On 02/11/2023			Bond Future	1	7,500,000	Member	Buy
2023-08-31 16:27:16	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-08-31 16:27:16	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-08-31 16:29:27	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-08-31 16:29:44	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-08-31 16:53:05	2030 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-08-31 16:53:05	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-08-31 16:56:53	2030 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-08-31 16:56:53	2030 On 02/11/2023			Bond Future	1	1,600,000	Client	Sell
2023-08-31 17:02:50	2030 On 02/11/2023			Bond Future	1	147,200,000	Member	Sell
2023-08-31 17:34:15	2030 On 02/11/2023			Bond Future	1	147,200,000	Member	Buy
2023-08-31 17:35:38	2030 On 02/11/2023			Bond Future	1	147,200,000	Member	Sell
2023-08-31 17:35:38	2030 On 02/11/2023			Bond Future	1	147,200,000	Client	Buy
Total for 2030 Bond Future					44	847,200,000		
2023-08-31 14:11:06	2032 On 02/11/2023			Bond Future	1	152,100,000	Member	Buy
2023-08-31 14:11:06	2032 On 02/11/2023			Bond Future	1	4,000,000	Member	Sell
2023-08-31 16:26:23	2032 On 02/11/2023			Bond Future	1	148,100,000	Member	Sell
2023-08-31 16:26:23	2032 On 02/11/2023			Bond Future	1	148,100,000	Member	Buy
2023-08-31 16:26:23	2032 On 02/11/2023			Bond Future	1	148,100,000	Client	Sell
2023-08-31 16:27:16	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
2023-08-31 16:27:16	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-08-31 16:30:16	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
2023-08-31 16:30:43	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-08-31 16:53:51	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-08-31 16:53:51	2032 On 02/11/2023			Bond Future	1	2,300,000	Client	Buy
2023-08-31 16:56:11	2032 On 02/11/2023			Bond Future	1	2,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-31 16:56:11	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
Total for 2032 Bond Future					13	618,800,000		
2023-08-31 11:35:54	2037 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-08-31 15:19:20	2037 On 02/11/2023			Bond Future	1	33,200,000	Member	Buy
2023-08-31 15:23:49	2037 On 02/11/2023			Bond Future	1	33,200,000	Member	Sell
2023-08-31 15:26:16	2037 On 02/11/2023			Bond Future	1	33,200,000	Member	Buy
2023-08-31 15:26:16	2037 On 02/11/2023			Bond Future	1	33,200,000	Client	Sell
2023-08-31 16:24:17	2037 On 02/11/2023			Bond Future	1	7,500,000	Client	Buy
Total for 2037 Bond Future					6	147,800,000		
2023-08-31 10:34:52	2040 On 02/11/2023			Bond Future	1	2,500,000	Member	Buy
2023-08-31 11:34:12	2040 On 02/11/2023			Bond Future	1	2,500,000	Member	Sell
2023-08-31 11:36:14	2040 On 02/11/2023			Bond Future	1	2,500,000	Client	Sell
2023-08-31 11:36:14	2040 On 02/11/2023			Bond Future	1	2,500,000	Member	Buy
2023-08-31 14:11:06	2040 On 02/11/2023			Bond Future	1	28,500,000	Member	Buy
2023-08-31 14:11:06	2040 On 02/11/2023			Bond Future	1	28,500,000	Member	Sell
2023-08-31 16:27:16	2040 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-08-31 16:27:16	2040 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-08-31 16:31:11	2040 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-08-31 16:31:26	2040 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-08-31 16:51:32	2040 On 01/02/2024			Bond Future	1	700,000	Client	Sell
2023-08-31 16:51:32	2040 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-08-31 16:55:13	2040 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-08-31 16:55:13	2040 On 01/02/2024			Bond Future	1	700,000	Member	Sell
Total for 2040 Bond Future					14	72,600,000		
2023-08-31 15:29:54	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-08-31 15:29:54	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-08-31 15:34:59	2044 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-08-31 15:34:59	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-08-31 15:40:38	2044 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-08-31 15:40:38	2044 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-08-31 17:02:50	2044 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-08-31 17:02:50	2044 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-08-31 17:27:54	2044 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-08-31 17:27:54	2044 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-08-31 17:28:24	2044 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-08-31 17:28:24	2044 On 01/02/2024			Bond Future	1	200,000	Client	Buy
Total for 2044 Bond Future					12	6,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-31 11:35:54	R035 On 02/11/2023			Bond Future	1	9,500,000	Member	Sell
2023-08-31 15:19:20	R035 On 02/11/2023			Bond Future	1	33,100,000	Member	Buy
2023-08-31 15:21:38	R035 On 02/11/2023			Bond Future	1	33,100,000	Client	Sell
2023-08-31 16:25:03	R035 On 02/11/2023			Bond Future	1	9,500,000	Member	Buy
2023-08-31 16:25:31	R035 On 02/11/2023			Bond Future	1	9,500,000	Client	Buy
2023-08-31 16:25:31	R035 On 02/11/2023			Bond Future	1	9,500,000	Member	Sell
Total for R035 Bond Future					6	104,200,000		
2023-08-31 11:35:54	R186 On 02/11/2023			Bond Future	1	6,200,000	Member	Sell
2023-08-31 14:11:06	R186 On 02/11/2023			Bond Future	1	189,400,000	Member	Sell
2023-08-31 14:11:06	R186 On 02/11/2023			Bond Future	1	433,800,000	Member	Buy
2023-08-31 15:36:28	R186 On 02/11/2023			Bond Future	1	124,600,000	Member	Buy
2023-08-31 16:10:58	R186 On 02/11/2023			Bond Future	1	124,600,000	Client	Sell
2023-08-31 16:24:35	R186 On 02/11/2023			Bond Future	1	244,400,000	Member	Sell
2023-08-31 16:24:35	R186 On 02/11/2023			Bond Future	1	244,400,000	Client	Sell
2023-08-31 16:24:35	R186 On 02/11/2023			Bond Future	1	244,400,000	Member	Buy
2023-08-31 16:26:44	R186 On 02/11/2023			Bond Future	1	6,200,000	Client	Buy
2023-08-31 16:34:02	R186 On 02/11/2023			Bond Future	1	625,900,000	Member	Sell
2023-08-31 16:34:02	R186 On 02/11/2023			Bond Future	1	625,900,000	Member	Buy
2023-08-31 17:17:15	R186 On 02/11/2023			Bond Future	1	625,900,000	Client	Sell
2023-08-31 17:17:15	R186 On 02/11/2023			Bond Future	1	625,900,000	Member	Buy
Total for R186 Bond Future					13	4,121,600,000		
2023-08-31 10:34:52	R213 On 02/11/2023			Bond Future	1	25,000,000	Member	Buy
2023-08-31 11:33:23	R213 On 02/11/2023			Bond Future	1	1,500,000	Member	Sell
2023-08-31 11:35:45	R213 On 02/11/2023			Bond Future	1	23,500,000	Member	Sell
2023-08-31 11:35:45	R213 On 02/11/2023			Bond Future	1	1,500,000	Client	Sell
2023-08-31 11:35:45	R213 On 02/11/2023			Bond Future	1	23,500,000	Member	Buy
2023-08-31 11:35:45	R213 On 02/11/2023			Bond Future	1	23,500,000	Client	Sell
2023-08-31 11:35:45	R213 On 02/11/2023			Bond Future	1	1,500,000	Member	Buy
2023-08-31 16:13:09	R213 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
2023-08-31 16:23:19	R213 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-08-31 16:23:51	R213 On 02/11/2023			Bond Future	1	2,300,000	Client	Sell
2023-08-31 16:23:51	R213 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
Total for R213 Bond Future					11	109,200,000		
2023-08-31 16:05:22	R214 On 02/11/2023			Bond Future	1	37,600,000	Member	Buy
2023-08-31 16:12:37	R214 On 02/11/2023			Bond Future	1	37,600,000	Client	Sell
Total for R214 Bond Future					2	75,200,000		
Grand Total for all Instruments					121	6,102,600,000		