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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-04 08:10:55	2030 On 02/11/2023			Bond Future	1	123,400,000	Member	Buy
2023-09-04 09:24:42	2030 On 02/11/2023			Bond Future	1	29,100,000	Member	Sell
2023-09-04 09:25:28	2030 On 02/11/2023			Bond Future	1	29,100,000	Client	Sell
2023-09-04 09:25:28	2030 On 02/11/2023			Bond Future	1	94,300,000	Member	Buy
2023-09-04 09:25:28	2030 On 02/11/2023			Bond Future	1	29,100,000	Member	Buy
2023-09-04 09:25:28	2030 On 02/11/2023			Bond Future	1	94,300,000	Member	Sell
2023-09-04 09:25:28	2030 On 02/11/2023			Bond Future	1	94,300,000	Client	Sell
Total for 2030 Bond Future					7	493,600,000		
2023-09-04 14:03:06	2032 On 02/11/2023			Bond Future	1	685,300,000	Member	Buy
2023-09-04 14:03:06	2032 On 02/11/2023	11.60	Put	Bond Future	1	979,000,000	Member	Buy
2023-09-04 14:03:06	2032 On 02/11/2023	10.85	Call	Bond Future	1	979,000,000	Member	Sell
2023-09-04 15:53:35	2032 On 02/11/2023	11.60	Put	Bond Future	1	21,000,000	Client	Sell
2023-09-04 15:53:35	2032 On 02/11/2023	10.85	Call	Bond Future	1	21,000,000	Client	Buy
2023-09-04 15:53:35	2032 On 02/11/2023	11.60	Put	Bond Future	1	21,000,000	Member	Buy
2023-09-04 15:53:35	2032 On 02/11/2023	10.85	Call	Bond Future	1	21,000,000	Member	Sell
2023-09-04 15:53:35	2032 On 02/11/2023			Bond Future	1	14,700,000	Client	Sell
2023-09-04 15:53:35	2032 On 02/11/2023			Bond Future	1	14,700,000	Member	Buy
2023-09-04 16:54:00	2032 On 02/11/2023			Bond Future	1	100,100,000	Member	Sell
2023-09-04 16:57:16	2032 On 02/11/2023	11.60	Put	Bond Future	1	143,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-04 17:01:42	2032 On 02/11/2023			Bond Future	1	585,200,000	Client	Sell
2023-09-04 17:01:42	2032 On 02/11/2023			Bond Future	1	100,100,000	Client	Sell
2023-09-04 17:01:42	2032 On 02/11/2023			Bond Future	1	585,200,000	Member	Sell
2023-09-04 17:01:42	2032 On 02/11/2023			Bond Future	1	585,200,000	Member	Buy
2023-09-04 17:01:42	2032 On 02/11/2023			Bond Future	1	100,100,000	Member	Buy
2023-09-04 17:02:17	2032 On 02/11/2023	11.60	Put	Bond Future	1	836,000,000	Member	Sell
2023-09-04 17:02:17	2032 On 02/11/2023	11.60	Put	Bond Future	1	836,000,000	Member	Buy
2023-09-04 17:02:17	2032 On 02/11/2023	11.60	Put	Bond Future	1	836,000,000	Client	Sell
2023-09-04 17:02:17	2032 On 02/11/2023	11.60	Put	Bond Future	1	143,000,000	Member	Buy
2023-09-04 17:02:17	2032 On 02/11/2023	11.60	Put	Bond Future	1	143,000,000	Client	Sell
2023-09-04 17:06:00	2032 On 02/11/2023	10.85	Call	Bond Future	1	143,000,000	Member	Buy
2023-09-04 17:06:55	2032 On 02/11/2023	10.85	Call	Bond Future	1	836,000,000	Member	Sell
2023-09-04 17:06:55	2032 On 02/11/2023	10.85	Call	Bond Future	1	836,000,000	Client	Buy
2023-09-04 17:06:55	2032 On 02/11/2023	10.85	Call	Bond Future	1	143,000,000	Member	Sell
2023-09-04 17:06:55	2032 On 02/11/2023	10.85	Call	Bond Future	1	143,000,000	Client	Buy
2023-09-04 17:06:55	2032 On 02/11/2023	10.85	Call	Bond Future	1	836,000,000	Member	Buy
Total for 2032 Bond Future					27	10,686,600,000		
2023-09-04 11:19:44	IGOV On 02/11/2023			Index Future	1	380,000	Member	Sell
2023-09-04 11:19:44	IGOV On 02/11/2023			Index Future	1	400,000	Member	Buy
2023-09-04 15:01:34	IGOV On 02/11/2023			Index Future	1	20,000	Member	Buy
2023-09-04 15:01:34	IGOV On 02/11/2023			Index Future	1	20,000	Member	Sell
2023-09-04 15:01:34	IGOV On 02/11/2023			Index Future	1	20,000	Client	Sell
Total for IGOV Index Future					5	840,000		
2023-09-04 09:19:38	R186 On 02/11/2023			Bond Future	1	817,000,000	Member	Buy
2023-09-04 15:12:49	R186 On 02/11/2023			Bond Future	1	444,400,000	Member	Sell
2023-09-04 15:14:41	R186 On 02/11/2023			Bond Future	1	372,600,000	Member	Sell
2023-09-04 15:14:41	R186 On 02/11/2023			Bond Future	1	372,600,000	Member	Buy
2023-09-04 15:14:41	R186 On 02/11/2023			Bond Future	1	372,600,000	Client	Sell
2023-09-04 15:14:41	R186 On 02/11/2023			Bond Future	1	444,400,000	Member	Buy
2023-09-04 15:14:41	R186 On 02/11/2023			Bond Future	1	444,400,000	Client	Sell
Total for R186 Bond Future					7	3,268,000,000		
2023-09-04 16:10:54	R214 On 02/11/2023			Bond Future	1	2,400,000	Member	Sell
2023-09-04 16:10:54	R214 On 02/11/2023			Bond Future	1	2,400,000	Member	Buy
2023-09-04 17:36:57	R214 On 02/11/2023			Bond Future	1	2,400,000	Member	Sell
2023-09-04 17:36:57	R214 On 02/11/2023			Bond Future	1	2,400,000	Client	Buy
Total for R214 Bond Future					4	9,600,000		
2023-09-04 14:53:42	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-09-04 14:53:42	R248 On 02/11/2023			Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-04 14:55:36	R248 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-09-04 14:55:36	R248 On 02/11/2023			Bond Future	1	200,000	Client	Buy
2023-09-04 16:09:58	R248 On 02/11/2023			Bond Future	1	100,000	Member	Sell
2023-09-04 16:09:58	R248 On 02/11/2023			Bond Future	1	100,000	Member	Buy
2023-09-04 16:13:16	R248 On 02/11/2023			Bond Future	1	100,000	Member	Sell
2023-09-04 16:13:16	R248 On 02/11/2023			Bond Future	1	100,000	Client	Buy
Total for R248 Bond Future					8	1,200,000		
Grand Total for all Instruments					58	14,459,840,000		