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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-14 09:48:15	2030 On 02/11/2023			Bond Future	1	7,000,000	Member	Sell
2023-09-14 11:47:37	2030 On 02/11/2023			Bond Future	1	7,000,000	Member	Buy
2023-09-14 11:48:08	2030 On 02/11/2023			Bond Future	1	7,000,000	Member	Sell
2023-09-14 11:48:08	2030 On 02/11/2023			Bond Future	1	7,000,000	Client	Buy
Total for 2030 Bond Future					4	28,000,000		
2023-09-14 14:49:44	2032 On 02/11/2023			Bond Future	1	170,000,000	Member	Sell
2023-09-14 14:49:44	2032 On 02/11/2023			Bond Future	1	141,600,000	Member	Buy
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	26,400,000	Member	Buy
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	26,400,000	Client	Buy
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	200,000	Client	Buy
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	26,400,000	Member	Sell
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-14 16:30:57	2032 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-09-14 16:30:58	2032 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-09-14 16:30:58	2032 On 02/11/2023			Bond Future	1	100,000	Member	Sell
2023-09-14 16:30:58	2032 On 02/11/2023			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-14 16:30:58	2032 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-09-14 16:30:58	2032 On 02/11/2023			Bond Future	1	100,000	Member	Buy
2023-09-14 16:30:58	2032 On 02/11/2023			Bond Future	1	100,000	Member	Buy
Total for 2032 Bond Future					17	396,800,000		
2023-09-14 09:48:15	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-14 11:46:05	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-14 11:46:39	2040 On 02/11/2023			Bond Future	1	1,400,000	Client	Buy
2023-09-14 11:46:39	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
Total for 2040 Bond Future					4	5,600,000		
2023-09-14 13:25:42	2044 On 01/02/2024			Bond Future	1	6,700,000	Member	Buy
2023-09-14 13:25:42	2044 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
2023-09-14 13:27:54	2044 On 01/02/2024			Bond Future	1	6,700,000	Client	Buy
2023-09-14 13:27:54	2044 On 01/02/2024			Bond Future	1	6,700,000	Member	Sell
Total for 2044 Bond Future					4	26,800,000		
2023-09-14 11:07:58	2050 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-14 11:25:11	2050 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-09-14 11:31:45	2050 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-14 11:31:45	2050 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
Total for 2050 Bond Future					4	6,400,000		
2023-09-14 11:07:37	R035 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-09-14 11:19:00	R035 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-09-14 11:19:41	R035 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-09-14 11:19:41	R035 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-14 11:19:41	R035 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-09-14 11:19:41	R035 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-09-14 11:19:41	R035 On 02/11/2023			Bond Future	1	900,000	Member	Sell
Total for R035 Bond Future					7	7,600,000		
2023-09-14 11:07:37	R186 On 02/11/2023			Bond Future	1	8,800,000	Member	Sell
2023-09-14 11:21:11	R186 On 02/11/2023			Bond Future	1	8,800,000	Client	Buy
Total for R186 Bond Future					2	17,600,000		
2023-09-14 17:41:01	R213 On 02/11/2023			Bond Future	1	252,500,000	Member	Buy
2023-09-14 17:49:00	R213 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-14 17:53:12	R213 On 02/11/2023			Bond Future	1	203,200,000	Member	Sell
2023-09-14 17:53:12	R213 On 02/11/2023			Bond Future	1	19,100,000	Member	Sell
2023-09-14 17:53:12	R213 On 02/11/2023			Bond Future	1	203,200,000	Member	Buy
2023-09-14 17:53:12	R213 On 02/11/2023			Bond Future	1	203,200,000	Client	Sell
2023-09-14 17:53:12	R213 On 02/11/2023			Bond Future	1	19,100,000	Member	Buy
2023-09-14 17:53:12	R213 On 02/11/2023			Bond Future	1	19,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	3,400,000	Member	Buy
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	5,800,000	Client	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	2,400,000	Member	Buy
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	5,800,000	Member	Buy
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	3,400,000	Client	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	11,700,000	Client	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	11,700,000	Member	Buy
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	5,800,000	Client	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	11,700,000	Member	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	5,800,000	Member	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	5,800,000	Member	Buy
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	2,400,000	Client	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	5,800,000	Member	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	3,400,000	Member	Sell
2023-09-14 17:53:13	R213 On 02/11/2023			Bond Future	1	2,400,000	Member	Sell
2023-09-14 17:53:14	R213 On 02/11/2023			Bond Future	1	1,100,000	Client	Sell
2023-09-14 17:53:14	R213 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
Total for R213 Bond Future					25	1,010,000,000		
Grand Total for all Instruments					67	1,498,800,000		