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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-08 16:36:03	2030 On 02/11/2023			Bond Future	1	4,000,000	Member	Buy
2023-09-08 16:51:38	2030 On 02/11/2023			Bond Future	1	4,000,000	Client	Sell
Total for 2030 Bond Future					2	8,000,000		
2023-09-08 12:25:34	2032 On 02/11/2023			Bond Future	1	107,300,000	Member	Buy
2023-09-08 12:25:34	2032 On 02/11/2023			Bond Future	1	11,700,000	Member	Sell
2023-09-08 12:34:40	2032 On 02/11/2023			Bond Future	1	95,600,000	Member	Sell
2023-09-08 12:34:40	2032 On 02/11/2023			Bond Future	1	95,600,000	Client	Sell
2023-09-08 12:34:40	2032 On 02/11/2023			Bond Future	1	95,600,000	Member	Buy
Total for 2032 Bond Future					5	405,800,000		
2023-09-08 11:50:49	2040 On 02/11/2023			Bond Future	1	600,000	Member	Buy
2023-09-08 11:50:49	2040 On 02/11/2023			Bond Future	1	600,000	Member	Sell
2023-09-08 15:08:09	2040 On 01/02/2024			Bond Future	1	121,700,000	Member	Buy
2023-09-08 15:08:09	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Sell
2023-09-08 15:58:13	2040 On 01/02/2024			Bond Future	1	53,500,000	Client	Sell
2023-09-08 15:58:13	2040 On 01/02/2024			Bond Future	1	53,500,000	Member	Sell
2023-09-08 15:58:13	2040 On 01/02/2024			Bond Future	1	53,500,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	600,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	7,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	12,700,000	Client	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	4,100,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	600,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	12,700,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	4,100,000	Client	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	3,200,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	4,100,000	Client	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	3,200,000	Client	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	7,200,000	Client	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	3,200,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	4,100,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	7,200,000	Member	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	2,600,000	Client	Sell
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	12,700,000	Member	Buy
2023-09-08 15:58:14	2040 On 01/02/2024			Bond Future	1	600,000	Client	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	26,700,000	Member	Buy
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	26,700,000	Member	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	1,000,000	Member	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	1,000,000	Member	Buy
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	1,000,000	Client	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	200,000	Member	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	200,000	Client	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	2,300,000	Client	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	200,000	Member	Buy
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2023-09-08 15:58:15	2040 On 01/02/2024			Bond Future	1	26,700,000	Client	Sell
2023-09-08 15:58:16	2040 On 01/02/2024			Bond Future	1	1,300,000	Client	Sell
2023-09-08 15:58:16	2040 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-09-08 15:58:16	2040 On 01/02/2024			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-08 15:58:16	2040 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-09-08 15:58:16	2040 On 01/02/2024			Bond Future	1	1,300,000	Member	Buy
Total for 2040 Bond Future					51	488,000,000		
2023-09-08 16:36:03	2044 On 02/11/2023			Bond Future	1	4,600,000	Member	Buy
2023-09-08 16:54:53	2044 On 02/11/2023			Bond Future	1	4,600,000	Client	Sell
Total for 2044 Bond Future					2	9,200,000		
2023-09-08 11:50:49	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-09-08 11:50:49	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-08 16:36:03	R035 On 02/11/2023			Bond Future	1	4,800,000	Member	Buy
2023-09-08 16:54:27	R035 On 02/11/2023			Bond Future	1	4,800,000	Member	Sell
2023-09-08 16:55:16	R035 On 02/11/2023			Bond Future	1	4,800,000	Member	Buy
2023-09-08 16:55:16	R035 On 02/11/2023			Bond Future	1	4,800,000	Client	Sell
Total for R035 Bond Future					6	21,400,000		
2023-09-08 11:50:49	R186 On 02/11/2023			Bond Future	1	3,700,000	Member	Sell
2023-09-08 11:50:49	R186 On 02/11/2023			Bond Future	1	3,700,000	Member	Buy
2023-09-08 14:01:12	R186 On 02/11/2023			Bond Future	1	220,300,000	Member	Buy
2023-09-08 14:01:12	R186 On 02/11/2023			Bond Future	1	220,300,000	Member	Sell
2023-09-08 14:01:12	R186 On 02/11/2023			Bond Future	1	300,000,000	Member	Sell
2023-09-08 14:01:12	R186 On 02/11/2023			Bond Future	1	300,000,000	Member	Buy
2023-09-08 15:03:10	R186 On 02/11/2023			Bond Future	1	105,600,000	Member	Buy
2023-09-08 15:03:10	R186 On 02/11/2023			Bond Future	1	105,600,000	Member	Sell
2023-09-08 15:25:47	R186 On 02/11/2023			Bond Future	1	300,000,000	Client	Buy
2023-09-08 15:25:47	R186 On 02/11/2023			Bond Future	1	300,000,000	Member	Sell
2023-09-08 15:26:22	R186 On 02/11/2023			Bond Future	1	220,300,000	Member	Sell
2023-09-08 15:26:22	R186 On 02/11/2023			Bond Future	1	220,300,000	Client	Buy
2023-09-08 15:27:04	R186 On 02/11/2023			Bond Future	1	105,600,000	Member	Sell
2023-09-08 15:27:04	R186 On 02/11/2023			Bond Future	1	105,600,000	Client	Buy
2023-09-08 16:36:03	R186 On 02/11/2023			Bond Future	1	11,900,000	Member	Buy
2023-09-08 16:50:27	R186 On 02/11/2023			Bond Future	1	11,900,000	Client	Sell
Total for R186 Bond Future					16	2,534,800,000		
2023-09-08 11:41:25	R213 On 02/11/2023			Bond Future	1	10,000,000	Member	Sell
2023-09-08 11:41:25	R213 On 02/11/2023			Bond Future	1	148,700,000	Member	Buy
2023-09-08 12:34:10	R213 On 02/11/2023			Bond Future	1	138,700,000	Member	Sell
2023-09-08 12:34:10	R213 On 02/11/2023			Bond Future	1	138,700,000	Member	Buy
2023-09-08 12:34:10	R213 On 02/11/2023			Bond Future	1	138,700,000	Client	Sell
Total for R213 Bond Future					5	574,800,000		
Grand Total for all Instruments					87	4,042,000,000		