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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-13 16:19:06	2030 On 02/11/2023			Bond Future	1	302,200,000	Member	Sell
2023-09-13 17:03:05	2030 On 02/11/2023			Bond Future	1	175,200,000	Member	Buy
2023-09-13 17:03:28	2030 On 02/11/2023			Bond Future	1	127,000,000	Member	Buy
2023-09-13 17:03:28	2030 On 02/11/2023			Bond Future	1	127,000,000	Client	Buy
2023-09-13 17:03:28	2030 On 02/11/2023			Bond Future	1	175,200,000	Client	Buy
2023-09-13 17:03:28	2030 On 02/11/2023			Bond Future	1	175,200,000	Member	Sell
2023-09-13 17:03:28	2030 On 02/11/2023			Bond Future	1	127,000,000	Member	Sell
Total for 2030 Bond Future					7	1,208,800,000		
2023-09-13 08:44:12	2032 On 02/11/2023			Bond Future	1	36,100,000	Member	Sell
2023-09-13 08:44:12	2032 On 02/11/2023			Bond Future	1	38,300,000	Member	Sell
2023-09-13 15:27:28	2032 On 02/11/2023			Bond Future	1	36,100,000	Member	Buy
2023-09-13 15:28:21	2032 On 02/11/2023			Bond Future	1	38,300,000	Member	Buy
2023-09-13 15:31:50	2032 On 02/11/2023			Bond Future	1	46,100,000	Member	Sell
2023-09-13 15:31:50	2032 On 02/11/2023			Bond Future	1	46,100,000	Client	Buy
2023-09-13 15:37:46	2032 On 02/11/2023			Bond Future	1	36,100,000	Member	Sell
2023-09-13 15:37:46	2032 On 02/11/2023			Bond Future	1	36,100,000	Client	Buy
2023-09-13 15:42:28	2032 On 02/11/2023			Bond Future	1	38,300,000	Client	Buy
2023-09-13 15:42:28	2032 On 02/11/2023			Bond Future	1	38,300,000	Member	Sell
Total for 2032 Bond Future					10	389,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-13 15:44:45	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-09-13 16:03:49	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-13 16:19:06	2040 On 02/11/2023			Bond Future	1	120,700,000	Member	Sell
2023-09-13 16:25:04	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-13 16:25:04	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-13 16:47:59	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-09-13 16:48:20	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-09-13 16:52:39	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-13 16:52:39	2040 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-09-13 17:04:43	2040 On 02/11/2023			Bond Future	1	102,000,000	Member	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	9,700,000	Member	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	4,200,000	Member	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	9,700,000	Member	Sell
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	3,000,000	Member	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	1,800,000	Member	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	4,200,000	Client	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	3,000,000	Client	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	1,800,000	Client	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	4,200,000	Member	Sell
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	3,000,000	Member	Sell
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	9,700,000	Client	Buy
2023-09-13 17:05:40	2040 On 02/11/2023			Bond Future	1	1,800,000	Member	Sell
2023-09-13 17:05:41	2040 On 02/11/2023			Bond Future	1	102,000,000	Client	Buy
2023-09-13 17:05:41	2040 On 02/11/2023			Bond Future	1	102,000,000	Member	Sell
Total for 2040 Bond Future					24	490,800,000		
2023-09-13 16:19:06	R035 On 02/11/2023			Bond Future	1	27,700,000	Member	Sell
2023-09-13 17:01:26	R035 On 02/11/2023			Bond Future	1	23,100,000	Member	Buy
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	500,000	Member	Buy
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	2,500,000	Member	Buy
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	2,500,000	Client	Buy
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	2,500,000	Member	Sell
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	500,000	Client	Buy
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-13 17:02:14	R035 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-09-13 17:02:15	R035 On 02/11/2023			Bond Future	1	23,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-13 17:02:15	R035 On 02/11/2023			Bond Future	1	23,100,000	Member	Sell
Total for R035 Bond Future					13	110,800,000		
2023-09-13 09:15:04	R186 On 02/11/2023			Bond Future	1	406,400,000	Member	Sell
2023-09-13 09:15:04	R186 On 02/11/2023			Bond Future	1	406,400,000	Member	Buy
2023-09-13 10:03:00	R186 On 02/11/2023			Bond Future	1	406,400,000	Member	Buy
2023-09-13 10:03:00	R186 On 02/11/2023			Bond Future	1	406,400,000	Client	Sell
2023-09-13 16:19:06	R186 On 02/11/2023			Bond Future	1	94,500,000	Member	Sell
2023-09-13 16:58:29	R186 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-09-13 17:00:12	R186 On 02/11/2023			Bond Future	1	33,300,000	Member	Buy
2023-09-13 17:00:12	R186 On 02/11/2023			Bond Future	1	33,300,000	Member	Sell
2023-09-13 17:00:12	R186 On 02/11/2023			Bond Future	1	33,300,000	Client	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	7,100,000	Member	Sell
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	5,700,000	Member	Sell
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	19,400,000	Member	Sell
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	19,400,000	Client	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	6,200,000	Client	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	6,200,000	Member	Sell
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	7,100,000	Client	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	19,400,000	Member	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	6,200,000	Member	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	5,700,000	Member	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	7,100,000	Member	Buy
2023-09-13 17:00:13	R186 On 02/11/2023			Bond Future	1	5,700,000	Client	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	3,800,000	Member	Sell
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	3,800,000	Member	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	3,600,000	Member	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	4,400,000	Member	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	4,100,000	Member	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	4,400,000	Member	Sell
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	3,600,000	Client	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	3,800,000	Client	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	4,100,000	Member	Sell
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	4,100,000	Client	Buy
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	3,600,000	Member	Sell
2023-09-13 17:00:14	R186 On 02/11/2023			Bond Future	1	4,400,000	Client	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,200,000	Member	Sell
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	3,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	3,300,000	Client	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,400,000	Client	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	3,300,000	Member	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,200,000	Member	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-13 17:00:15	R186 On 02/11/2023			Bond Future	1	1,200,000	Client	Buy
Total for R186 Bond Future					44	2,003,600,000		
2023-09-13 15:44:45	R213 On 02/11/2023			Bond Future	1	10,000,000	Member	Buy
2023-09-13 16:03:17	R213 On 02/11/2023			Bond Future	1	10,000,000	Member	Sell
2023-09-13 16:24:02	R213 On 02/11/2023			Bond Future	1	10,000,000	Member	Sell
2023-09-13 16:47:14	R213 On 02/11/2023			Bond Future	1	10,000,000	Member	Buy
2023-09-13 17:18:27	R213 On 02/11/2023			Bond Future	1	10,000,000	Member	Sell
2023-09-13 17:24:40	R213 On 02/11/2023			Bond Future	1	500,000	Member	Buy
2023-09-13 17:26:08	R213 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-09-13 17:26:08	R213 On 02/11/2023			Bond Future	1	9,500,000	Member	Buy
2023-09-13 17:26:08	R213 On 02/11/2023			Bond Future	1	500,000	Client	Buy
2023-09-13 17:26:08	R213 On 02/11/2023			Bond Future	1	9,500,000	Member	Sell
2023-09-13 17:26:08	R213 On 02/11/2023			Bond Future	1	9,500,000	Client	Buy
Total for R213 Bond Future					11	80,000,000		
Grand Total for all Instruments					109	4,283,800,000		