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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-26 10:02:06	2030 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-09-26 10:02:06	2030 On 02/11/2023			Bond Future	1	2,000,000	Client	Buy
2023-09-26 12:03:30	2030 On 02/11/2023			Bond Future	1	19,600,000	Member	Buy
2023-09-26 12:17:01	2030 On 02/11/2023			Bond Future	1	19,600,000	Member	Sell
2023-09-26 12:17:43	2030 On 02/11/2023			Bond Future	1	19,600,000	Member	Buy
2023-09-26 12:17:43	2030 On 02/11/2023			Bond Future	1	19,600,000	Client	Sell
2023-09-26 15:26:33	2030 On 02/11/2023			Bond Future	1	107,900,000	Member	Buy
2023-09-26 15:43:40	2030 On 02/11/2023			Bond Future	1	107,900,000	Member	Sell
2023-09-26 15:44:35	2030 On 02/11/2023			Bond Future	1	107,900,000	Member	Buy
2023-09-26 15:44:35	2030 On 02/11/2023			Bond Future	1	107,900,000	Client	Sell
Total for 2030 Bond Future					10	514,000,000		
2023-09-26 10:38:40	2037 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-26 11:12:12	2037 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-09-26 11:15:31	2037 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-09-26 11:15:31	2037 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-09-26 11:15:31	2037 On 02/11/2023			Bond Future	1	200,000	Client	Buy
2023-09-26 11:15:32	2037 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-09-26 11:15:32	2037 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-09-26 14:04:57	2037 On 02/11/2023			Bond Future	1	4,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-26 14:29:34	2037 On 02/11/2023			Bond Future	1	1,200,000	Member	Buy
2023-09-26 14:31:07	2037 On 02/11/2023			Bond Future	1	800,000	Member	Buy
2023-09-26 14:31:07	2037 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-09-26 14:31:07	2037 On 02/11/2023			Bond Future	1	800,000	Client	Buy
2023-09-26 14:31:08	2037 On 02/11/2023			Bond Future	1	1,200,000	Member	Sell
2023-09-26 14:31:08	2037 On 02/11/2023			Bond Future	1	1,200,000	Client	Buy
2023-09-26 14:31:08	2037 On 02/11/2023			Bond Future	1	2,000,000	Member	Buy
2023-09-26 14:31:08	2037 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-09-26 14:31:08	2037 On 02/11/2023			Bond Future	1	2,000,000	Client	Buy
Total for 2037 Bond Future					17	20,400,000		
2023-09-26 13:06:36	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-09-26 13:06:36	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-09-26 14:16:34	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Buy
2023-09-26 14:16:34	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-09-26 15:20:36	2040 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-26 15:26:17	2040 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-09-26 15:37:13	2040 On 02/11/2023			Bond Future	1	1,100,000	Client	Buy
2023-09-26 15:37:13	2040 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
Total for 2040 Bond Future					8	10,000,000		
2023-09-26 10:38:40	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-26 11:11:34	R035 On 02/11/2023			Bond Future	1	400,000	Member	Buy
2023-09-26 11:17:18	R035 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-09-26 11:17:18	R035 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-09-26 11:17:18	R035 On 02/11/2023			Bond Future	1	400,000	Client	Buy
2023-09-26 11:17:18	R035 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-09-26 11:17:18	R035 On 02/11/2023			Bond Future	1	400,000	Member	Sell
2023-09-26 14:04:57	R035 On 02/11/2023			Bond Future	1	4,900,000	Member	Sell
2023-09-26 14:32:35	R035 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	2,000,000	Client	Buy
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	2,000,000	Member	Buy
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	1,300,000	Member	Buy
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	1,300,000	Client	Buy
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-09-26 14:34:28	R035 On 02/11/2023			Bond Future	1	1,300,000	Member	Sell
Total for R035 Bond Future					17	24,000,000		
2023-09-26 10:38:40	R186 On 02/11/2023			Bond Future	1	11,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-26 11:13:03	R186 On 02/11/2023			Bond Future	1	11,000,000	Member	Buy
2023-09-26 11:18:15	R186 On 02/11/2023			Bond Future	1	11,000,000	Member	Sell
2023-09-26 11:18:15	R186 On 02/11/2023			Bond Future	1	11,000,000	Client	Buy
2023-09-26 12:03:30	R186 On 02/11/2023			Bond Future	1	107,500,000	Member	Buy
2023-09-26 12:07:32	R186 On 02/11/2023			Bond Future	1	107,500,000	Member	Sell
2023-09-26 12:08:35	R186 On 02/11/2023			Bond Future	1	107,500,000	Member	Buy
2023-09-26 12:08:35	R186 On 02/11/2023			Bond Future	1	107,500,000	Client	Sell
2023-09-26 13:06:36	R186 On 02/11/2023			Bond Future	1	304,500,000	Member	Buy
2023-09-26 13:06:36	R186 On 02/11/2023			Bond Future	1	304,500,000	Member	Sell
2023-09-26 13:33:04	R186 On 02/11/2023			Bond Future	1	304,500,000	Member	Buy
2023-09-26 13:33:04	R186 On 02/11/2023			Bond Future	1	304,500,000	Client	Sell
Total for R186 Bond Future					12	1,692,000,000		
2023-09-26 12:48:18	R209 On 02/11/2023			Bond Future	1	19,200,000	Member	Sell
2023-09-26 13:45:22	R209 On 02/11/2023			Bond Future	1	19,200,000	Member	Buy
2023-09-26 13:46:05	R209 On 02/11/2023			Bond Future	1	19,200,000	Member	Sell
2023-09-26 13:46:05	R209 On 02/11/2023			Bond Future	1	19,200,000	Client	Buy
Total for R209 Bond Future					4	76,800,000		
2023-09-26 16:06:06	R213 On 02/11/2023			Bond Future	1	3,000,000	Member	Buy
2023-09-26 16:13:11	R213 On 02/11/2023			Bond Future	1	3,000,000	Member	Sell
2023-09-26 16:14:03	R213 On 02/11/2023			Bond Future	1	3,000,000	Member	Buy
2023-09-26 16:14:03	R213 On 02/11/2023			Bond Future	1	3,000,000	Client	Sell
Total for R213 Bond Future					4	12,000,000		
2023-09-26 10:02:06	R248 On 02/11/2023			Bond Future	1	300,000	Member	Buy
2023-09-26 10:02:06	R248 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	200,000	Client	Buy
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	100,000	Member	Buy
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	100,000	Member	Sell
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	200,000	Client	Buy
2023-09-26 11:30:48	R248 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-09-26 11:30:49	R248 On 02/11/2023			Bond Future	1	300,000	Member	Sell
2023-09-26 11:30:49	R248 On 02/11/2023			Bond Future	1	300,000	Client	Buy
2023-09-26 15:20:36	R248 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-26 15:25:32	R248 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-09-26 15:35:48	R248 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-26 15:35:48	R248 On 02/11/2023			Bond Future	1	1,100,000	Client	Buy
Total for R248 Bond Future					17	7,600,000		
Grand Total for all Instruments					89	2,356,800,000		