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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-22 16:36:30	2025 On 02/11/2023			Bond Future	1	4,000,000	Member	Sell
2023-08-22 17:00:22	2025 On 02/11/2023			Bond Future	1	4,000,000	Client	Buy
Total for 2025 Bond Future					2	8,000,000		
2023-08-22 16:25:46	2030 On 02/11/2023			Bond Future	1	4,400,000	Member	Sell
2023-08-22 16:25:46	2030 On 02/11/2023			Bond Future	1	4,400,000	Member	Buy
2023-08-22 16:32:05	2030 On 02/11/2023			Bond Future	1	4,400,000	Member	Sell
2023-08-22 16:32:05	2030 On 02/11/2023			Bond Future	1	4,400,000	Client	Buy
Total for 2030 Bond Future					4	17,600,000		
2023-08-22 08:15:27	2032 On 02/11/2023			Bond Future	1	142,700,000	Member	Buy
2023-08-22 09:13:25	2032 On 02/11/2023			Bond Future	1	111,400,000	Client	Sell
2023-08-22 09:13:25	2032 On 02/11/2023			Bond Future	1	111,400,000	Member	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	4,000,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	7,000,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	10,000,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	48,500,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	3,100,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	10,000,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,900,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	91,100,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	4,400,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	800,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,500,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,100,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	7,000,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	4,400,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,800,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,100,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	4,000,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,900,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	500,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	400,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	91,100,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,100,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	400,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,200,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,800,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,500,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	3,100,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,200,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	2,500,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	48,500,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	800,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	1,900,000	Client	Buy
2023-08-22 09:21:21	2032 On 02/11/2023			Bond Future	1	900,000	Client	Buy
2023-08-22 09:41:35	2032 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	64,900,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	32,700,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	30,400,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	1,800,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	1,700,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	2,900,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	2,800,000	Member	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	64,900,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	64,900,000	Client	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	1,700,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	2,900,000	Client	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	32,700,000	Client	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	2,900,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	2,800,000	Client	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	2,800,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	32,700,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	1,800,000	Client	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	1,700,000	Client	Sell
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	1,800,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	30,400,000	Member	Buy
2023-08-22 09:45:56	2032 On 02/11/2023			Bond Future	1	30,400,000	Client	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	1,200,000	Member	Buy
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Member	Buy
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Client	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	1,200,000	Client	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Client	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Client	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	1,200,000	Member	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-08-22 09:45:57	2032 On 02/11/2023			Bond Future	1	900,000	Member	Sell
2023-08-22 09:45:58	2032 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-08-22 09:45:58	2032 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-08-22 09:45:58	2032 On 02/11/2023			Bond Future	1	500,000	Client	Sell
2023-08-22 09:45:58	2032 On 02/11/2023			Bond Future	1	500,000	Client	Sell
2023-08-22 09:45:58	2032 On 02/11/2023			Bond Future	1	500,000	Member	Buy
2023-08-22 09:45:58	2032 On 02/11/2023			Bond Future	1	500,000	Member	Buy
2023-08-22 09:45:59	2032 On 02/11/2023			Bond Future	1	200,000	Member	Buy
2023-08-22 09:45:59	2032 On 02/11/2023			Bond Future	1	200,000	Client	Sell
2023-08-22 09:45:59	2032 On 02/11/2023			Bond Future	1	400,000	Member	Sell
2023-08-22 09:45:59	2032 On 02/11/2023			Bond Future	1	400,000	Member	Buy
2023-08-22 09:45:59	2032 On 02/11/2023			Bond Future	1	400,000	Client	Sell
2023-08-22 16:25:46	2032 On 02/11/2023			Bond Future	1	5,200,000	Member	Buy
2023-08-22 16:25:46	2032 On 02/11/2023			Bond Future	1	5,200,000	Member	Sell
2023-08-22 16:33:04	2032 On 02/11/2023			Bond Future	1	5,200,000	Member	Sell
2023-08-22 16:33:04	2032 On 02/11/2023			Bond Future	1	5,200,000	Client	Buy
Total for 2032 Bond Future					108	1,206,000,000		
2023-08-22 11:10:20	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Buy
2023-08-22 11:10:20	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-08-22 15:23:02	2040 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-08-22 15:23:02	2040 On 01/02/2024			Bond Future	1	2,600,000	Member	Sell
2023-08-22 15:33:16	2040 On 01/02/2024			Bond Future	1	400,000	Member	Sell
2023-08-22 15:33:16	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-08-22 15:33:16	2040 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-08-22 15:33:16	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Buy
2023-08-22 15:33:16	2040 On 01/02/2024			Bond Future	1	400,000	Client	Buy
2023-08-22 15:33:16	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-08-22 15:33:17	2040 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-08-22 15:33:17	2040 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-08-22 15:33:17	2040 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-08-22 15:33:18	2040 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-08-22 15:33:18	2040 On 01/02/2024			Bond Future	1	500,000	Client	Buy
Total for 2040 Bond Future					15	15,600,000		
2023-08-22 16:36:30	2044 On 02/11/2023			Bond Future	1	2,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-22 16:59:14	2044 On 02/11/2023			Bond Future	1	2,400,000	Client	Buy
Total for 2044 Bond Future					2	4,800,000		
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Member	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-08-22 10:07:46	R035 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-08-22 16:17:40	R035 On 02/11/2023			Bond Future	1	120,500,000	Member	Sell
2023-08-22 16:36:30	R035 On 02/11/2023			Bond Future	1	183,200,000	Member	Sell
2023-08-22 16:54:28	R035 On 02/11/2023			Bond Future	1	120,500,000	Member	Buy
2023-08-22 16:57:20	R035 On 02/11/2023			Bond Future	1	120,500,000	Client	Buy
2023-08-22 16:57:20	R035 On 02/11/2023			Bond Future	1	120,500,000	Member	Sell
2023-08-22 17:00:12	R035 On 02/11/2023			Bond Future	1	6,500,000	Member	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	2,100,000	Member	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	4,300,000	Member	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	2,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	4,300,000	Member	Sell
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	2,100,000	Member	Sell
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-08-22 17:05:18	R035 On 02/11/2023			Bond Future	1	4,300,000	Client	Buy
2023-08-22 17:05:19	R035 On 02/11/2023			Bond Future	1	168,000,000	Client	Buy
2023-08-22 17:05:19	R035 On 02/11/2023			Bond Future	1	6,500,000	Member	Sell
2023-08-22 17:05:19	R035 On 02/11/2023			Bond Future	1	6,500,000	Client	Buy
2023-08-22 17:05:19	R035 On 02/11/2023			Bond Future	1	168,000,000	Member	Sell
2023-08-22 17:05:19	R035 On 02/11/2023			Bond Future	1	168,000,000	Member	Buy
Total for R035 Bond Future					45	1,217,000,000		
2023-08-22 16:17:40	R186 On 02/11/2023			Bond Future	1	6,700,000	Member	Sell
2023-08-22 16:55:19	R186 On 02/11/2023			Bond Future	1	6,700,000	Member	Buy
2023-08-22 16:57:49	R186 On 02/11/2023			Bond Future	1	6,700,000	Client	Buy
2023-08-22 16:57:49	R186 On 02/11/2023			Bond Future	1	6,700,000	Member	Sell
Total for R186 Bond Future					4	26,800,000		
2023-08-22 11:39:28	R202 On 02/11/2023			Bond Future	1	12,800,000	Member	Buy
2023-08-22 15:32:09	R202 On 02/11/2023			Bond Future	1	12,800,000	Client	Sell
Total for R202 Bond Future					2	25,600,000		
Grand Total for all Instruments					182	2,521,400,000		