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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/10/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-26 15:24:54	2029 On 01/02/2024			Bond Future	1	87,800,000	Member	Sell
2023-10-26 15:49:59	2029 On 01/02/2024			Bond Future	1	15,000,000	Member	Sell
2023-10-26 17:17:50	2029 On 01/02/2024			Bond Future	1	87,800,000	Client	Buy
2023-10-26 17:19:35	2029 On 01/02/2024			Bond Future	1	15,000,000	Client	Buy
Total for 2029 Bond Future					4	205,600,000		
2023-10-26 16:25:27	2032 On 01/02/2024			Bond Future	1	35,200,000	Member	Buy
2023-10-26 16:28:41	2032 On 01/02/2024			Bond Future	1	35,200,000	Member	Sell
2023-10-26 16:29:12	2032 On 01/02/2024			Bond Future	1	35,200,000	Member	Buy
2023-10-26 16:29:12	2032 On 01/02/2024			Bond Future	1	35,200,000	Client	Sell
Total for 2032 Bond Future					4	140,800,000		
2023-10-26 15:49:59	2038 On 01/02/2024			Bond Future	1	6,100,000	Member	Sell
2023-10-26 17:17:32	2038 On 01/02/2024			Bond Future	1	6,100,000	Member	Buy
2023-10-26 17:18:10	2038 On 01/02/2024			Bond Future	1	6,100,000	Client	Buy
2023-10-26 17:18:10	2038 On 01/02/2024			Bond Future	1	6,100,000	Member	Sell
Total for 2038 Bond Future					4	24,400,000		
2023-10-26 15:49:59	2050 On 01/02/2024			Bond Future	1	3,900,000	Member	Sell
2023-10-26 17:24:26	2050 On 01/02/2024			Bond Future	1	3,900,000	Member	Buy
2023-10-26 17:25:15	2050 On 01/02/2024			Bond Future	1	3,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-10-26 17:25:15	2050 On 01/02/2024			Bond Future	1	3,900,000	Client	Buy
Total for 2050 Bond Future					4	15,600,000		
2023-10-26 15:23:03	ALBI On 02/11/2023			Index Future	1	470,000	Member	Buy
2023-10-26 15:23:03	ALBI On 01/02/2024			Index Future	1	470,000	Member	Sell
2023-10-26 15:25:22	ALBI On 02/11/2023			Index Future	1	470,000	Member	Sell
2023-10-26 15:25:22	ALBI On 01/02/2024			Index Future	1	470,000	Member	Buy
2023-10-26 15:53:48	ALBI On 02/11/2023			Index Future	1	30,000	Member	Buy
2023-10-26 15:54:37	ALBI On 02/11/2023			Index Future	1	30,000	Member	Sell
2023-10-26 15:56:00	ALBI On 01/02/2024			Index Future	1	470,000	Member	Sell
2023-10-26 15:56:07	ALBI On 02/11/2023			Index Future	1	470,000	Member	Buy
2023-10-26 15:56:07	ALBI On 02/11/2023			Index Future	1	470,000	Member	Sell
2023-10-26 15:56:17	ALBI On 02/11/2023			Index Future	1	30,000	Member	Sell
2023-10-26 15:56:17	ALBI On 02/11/2023			Index Future	1	30,000	Member	Buy
2023-10-26 17:27:06	ALBI On 02/11/2023			Index Future	1	470,000	Client	Sell
2023-10-26 17:27:06	ALBI On 02/11/2023			Index Future	1	470,000	Member	Buy
2023-10-26 17:31:49	ALBI On 02/11/2023			Index Future	1	30,000	Member	Buy
2023-10-26 17:31:49	ALBI On 02/11/2023			Index Future	1	30,000	Client	Sell
2023-10-26 17:38:21	ALBI On 01/02/2024			Index Future	1	470,000	Member	Buy
2023-10-26 17:39:32	ALBI On 01/02/2024			Index Future	1	470,000	Client	Buy
2023-10-26 17:39:32	ALBI On 01/02/2024			Index Future	1	470,000	Member	Sell
Total for ALBI Index Future					18	5,820,000		
2023-10-26 16:51:54	IGOV On 01/02/2024			Index Future	1	100,000	Member	Sell
2023-10-26 16:51:54	IGOV On 01/02/2024			Index Future	1	100,000	Member	Buy
2023-10-26 16:55:12	IGOV On 01/02/2024			Index Future	1	100,000	Client	Buy
2023-10-26 16:55:12	IGOV On 01/02/2024			Index Future	1	100,000	Member	Sell
2023-10-26 17:05:44	IGOV On 02/11/2023			Index Future	1	160,000	Member	Buy
2023-10-26 17:05:44	IGOV On 02/05/2024			Index Future	1	160,000	Member	Sell
2023-10-26 17:43:01	IGOV On 02/05/2024			Index Future	1	160,000	Member	Buy
2023-10-26 17:46:23	IGOV On 02/05/2024			Index Future	1	160,000	Client	Buy
2023-10-26 17:46:23	IGOV On 02/05/2024			Index Future	1	160,000	Member	Sell
2023-10-26 17:59:03	IGOV On 02/11/2023			Index Future	1	160,000	Client	Sell
Total for IGOV Index Future					10	1,360,000		
2023-10-26 15:23:53	R035 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell
2023-10-26 15:27:14	R035 On 01/02/2024			Bond Future	1	11,100,000	Member	Sell
2023-10-26 16:13:24	R035 On 01/02/2024			Bond Future	1	2,900,000	Member	Buy
2023-10-26 16:13:57	R035 On 01/02/2024			Bond Future	1	2,900,000	Client	Buy
2023-10-26 16:13:57	R035 On 01/02/2024			Bond Future	1	2,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-26 17:14:59	R035 On 01/02/2024			Bond Future	1	7,900,000	Member	Buy
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	800,000	Member	Buy
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	2,400,000	Member	Buy
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	7,900,000	Client	Buy
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	2,400,000	Client	Buy
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	800,000	Client	Buy
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	7,900,000	Member	Sell
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	800,000	Member	Sell
2023-10-26 17:16:21	R035 On 01/02/2024			Bond Future	1	2,400,000	Member	Sell
Total for R035 Bond Future					14	56,000,000		
2023-10-26 11:41:59	R186 On 02/11/2023			Bond Future	1	60,000,000	Member	Buy
2023-10-26 11:41:59	R186 On 01/02/2024			Bond Future	1	61,700,000	Member	Sell
2023-10-26 12:10:47	R186 On 01/02/2024			Bond Future	1	12,300,000	Member	Buy
2023-10-26 12:11:46	R186 On 02/11/2023			Bond Future	1	12,000,000	Member	Sell
2023-10-26 12:13:09	R186 On 01/02/2024			Bond Future	1	49,400,000	Client	Buy
2023-10-26 12:13:09	R186 On 01/02/2024			Bond Future	1	49,400,000	Member	Buy
2023-10-26 12:13:09	R186 On 01/02/2024			Bond Future	1	12,300,000	Member	Sell
2023-10-26 12:13:09	R186 On 01/02/2024			Bond Future	1	49,400,000	Member	Sell
2023-10-26 12:13:09	R186 On 01/02/2024			Bond Future	1	12,300,000	Client	Buy
2023-10-26 12:13:36	R186 On 02/11/2023			Bond Future	1	48,000,000	Client	Sell
2023-10-26 12:13:36	R186 On 02/11/2023			Bond Future	1	12,000,000	Client	Sell
2023-10-26 12:13:36	R186 On 02/11/2023			Bond Future	1	12,000,000	Member	Buy
2023-10-26 12:13:36	R186 On 02/11/2023			Bond Future	1	48,000,000	Member	Sell
2023-10-26 12:13:36	R186 On 02/11/2023			Bond Future	1	48,000,000	Member	Buy
Total for R186 Bond Future					14	486,800,000		
2023-10-26 15:23:53	R209 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-10-26 16:21:16	R209 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
Total for R209 Bond Future					2	4,400,000		
2023-10-26 15:23:53	R213 On 01/02/2024			Bond Future	1	5,800,000	Member	Sell
2023-10-26 16:04:27	R213 On 01/02/2024			Bond Future	1	5,800,000	Member	Buy
2023-10-26 16:06:24	R213 On 01/02/2024			Bond Future	1	5,800,000	Client	Buy
2023-10-26 16:06:24	R213 On 01/02/2024			Bond Future	1	5,800,000	Member	Sell
Total for R213 Bond Future					4	23,200,000		
2023-10-26 15:12:33	R214 On 02/05/2024			Bond Future	1	475,000,000	Member	Buy
2023-10-26 15:12:33	R214 On 02/05/2024			Bond Future	1	475,000,000	Member	Sell
2023-10-26 15:23:53	R214 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-10-26 15:28:58	R214 On 02/05/2024			Bond Future	1	475,000,000	Member	Buy
2023-10-26 15:28:58	R214 On 02/05/2024			Bond Future	1	475,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-26 15:30:33	R214 On 02/05/2024	13.52	Put	Bond Future	1	1,000,000,000	Member	Buy
2023-10-26 15:30:33	R214 On 02/05/2024	12.87	Put	Bond Future	1	1,000,000,000	Member	Sell
2023-10-26 15:30:33	R214 On 02/05/2024	13.52	Put	Bond Future	1	1,000,000,000	Member	Sell
2023-10-26 15:30:33	R214 On 02/05/2024	12.87	Put	Bond Future	1	1,000,000,000	Member	Buy
2023-10-26 15:36:44	R214 On 02/05/2024	12.12	Call	Bond Future	1	1,000,000,000	Member	Sell
2023-10-26 15:36:44	R214 On 02/05/2024	12.12	Call	Bond Future	1	1,000,000,000	Member	Buy
2023-10-26 16:07:52	R214 On 01/02/2024			Bond Future	1	48,400,000	Member	Buy
2023-10-26 16:09:41	R214 On 02/05/2024	13.52	Put	Bond Future	1	1,000,000,000	Member	Buy
2023-10-26 16:09:41	R214 On 02/05/2024	13.52	Put	Bond Future	1	1,000,000,000	Client	Sell
2023-10-26 16:11:02	R214 On 02/05/2024	12.87	Put	Bond Future	1	1,000,000,000	Member	Sell
2023-10-26 16:11:02	R214 On 02/05/2024	12.87	Put	Bond Future	1	1,000,000,000	Client	Buy
2023-10-26 16:11:33	R214 On 02/05/2024	12.12	Call	Bond Future	1	1,000,000,000	Member	Buy
2023-10-26 16:11:33	R214 On 02/05/2024	12.12	Call	Bond Future	1	1,000,000,000	Client	Sell
2023-10-26 16:15:13	R214 On 01/02/2024			Bond Future	1	48,400,000	Member	Sell
2023-10-26 16:15:48	R214 On 01/02/2024			Bond Future	1	48,400,000	Client	Sell
2023-10-26 16:15:48	R214 On 01/02/2024			Bond Future	1	48,400,000	Member	Buy
2023-10-26 16:18:39	R214 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-10-26 16:19:12	R214 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-10-26 16:19:12	R214 On 01/02/2024			Bond Future	1	2,200,000	Client	Buy
2023-10-26 16:19:46	R214 On 02/11/2023			Bond Future	1	200,000,000	Member	Buy
2023-10-26 16:44:35	R214 On 02/11/2023			Bond Future	1	16,800,000	Member	Sell
2023-10-26 16:46:57	R214 On 02/11/2023			Bond Future	1	59,600,000	Member	Sell
2023-10-26 16:46:57	R214 On 02/11/2023			Bond Future	1	11,500,000	Member	Sell
2023-10-26 16:46:57	R214 On 02/11/2023			Bond Future	1	11,500,000	Client	Sell
2023-10-26 16:46:57	R214 On 02/11/2023			Bond Future	1	11,500,000	Member	Buy
2023-10-26 16:46:57	R214 On 02/11/2023			Bond Future	1	59,600,000	Member	Buy
2023-10-26 16:46:57	R214 On 02/11/2023			Bond Future	1	59,600,000	Client	Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	16,800,000	Client	Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	15,000,000	Client	Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	15,000,000	Member	Buy
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	16,800,000	Member	Buy
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	34,500,000	Member	Buy
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	62,600,000	Member	Buy
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	34,500,000	Member	Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	62,600,000	Member	Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	15,000,000	Member	Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	34,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-10-26 16:46:58	R214 On 02/11/2023			Bond Future	1	62,600,000	Client	Sell
Total for R214 Bond Future					43	14,902,400,000		
Grand Total for all Instruments					121	15,866,380,000		