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INTEREST RATE DERIVATIVES
 DERIVATIVES MATCHED TRADES REPORT
 REPORT FOR: 28/08/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-28 17:06:01	2029 On 02/11/2023			Bond Future	1	78,100,000	Member	Sell
2023-08-28 17:27:20	2029 On 02/11/2023			Bond Future	1	16,100,000	Member	Buy
2023-08-28 17:29:56	2029 On 02/11/2023			Bond Future	1	62,000,000	Member	Buy
2023-08-28 17:29:56	2029 On 02/11/2023			Bond Future	1	62,000,000	Member	Sell
2023-08-28 17:29:56	2029 On 02/11/2023			Bond Future	1	16,100,000	Member	Sell
2023-08-28 17:29:56	2029 On 02/11/2023			Bond Future	1	16,100,000	Client	Buy
2023-08-28 17:29:56	2029 On 02/11/2023			Bond Future	1	62,000,000	Client	Buy
Total for 2029 Bond Future					7	312,400,000		
2023-08-28 09:20:16	2032 On 02/11/2023			Bond Future	1	51,200,000	Member	Buy
2023-08-28 09:20:16	2032 On 02/11/2023			Bond Future	1	51,200,000	Member	Sell
2023-08-28 11:29:59	2032 On 02/11/2023			Bond Future	1	51,200,000	Member	Buy
2023-08-28 11:29:59	2032 On 02/11/2023			Bond Future	1	51,200,000	Client	Sell
2023-08-28 17:02:46	2032 On 02/11/2023			Bond Future	1	11,300,000	Member	Sell
2023-08-28 17:02:46	2032 On 02/11/2023			Bond Future	1	11,300,000	Client	Buy
2023-08-28 17:02:46	2032 On 02/11/2023			Bond Future	1	16,900,000	Client	Buy
2023-08-28 17:02:46	2032 On 02/11/2023			Bond Future	1	16,900,000	Member	Sell
Total for 2032 Bond Future					8	261,200,000		
2023-08-28 13:24:30	2037 On 02/11/2023			Bond Future	1	3,400,000	Member	Sell
2023-08-28 13:45:17	2037 On 02/11/2023			Bond Future	1	3,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-28 13:45:54	2037 On 02/11/2023			Bond Future	1	3,400,000	Member	Sell
2023-08-28 13:45:54	2037 On 02/11/2023			Bond Future	1	3,400,000	Client	Buy
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	3,800,000	Member	Sell
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	12,900,000	Member	Sell
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	3,800,000	Client	Buy
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	37,400,000	Client	Buy
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	37,400,000	Member	Sell
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	154,900,000	Client	Buy
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	103,200,000	Member	Sell
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	103,200,000	Client	Buy
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	3,800,000	Member	Sell
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	12,900,000	Client	Buy
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	154,900,000	Member	Sell
2023-08-28 17:02:46	2037 On 02/11/2023			Bond Future	1	3,800,000	Client	Buy
2023-08-28 17:13:36	2037 On 02/11/2023			Bond Future	1	5,000,000	Member	Sell
2023-08-28 17:55:02	2037 On 02/11/2023			Bond Future	1	3,500,000	Member	Buy
2023-08-28 17:55:32	2037 On 02/11/2023			Bond Future	1	1,500,000	Member	Buy
2023-08-28 17:55:32	2037 On 02/11/2023			Bond Future	1	3,500,000	Member	Sell
2023-08-28 17:55:32	2037 On 02/11/2023			Bond Future	1	3,500,000	Client	Buy
2023-08-28 17:55:32	2037 On 02/11/2023			Bond Future	1	1,500,000	Member	Sell
2023-08-28 17:55:32	2037 On 02/11/2023			Bond Future	1	1,500,000	Client	Buy
Total for 2037 Bond Future					23	665,600,000		
2023-08-28 10:56:13	2040 On 01/02/2024			Bond Future	1	5,000,000	Member	Sell
2023-08-28 10:56:13	2040 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-08-28 11:03:59	2040 On 01/02/2024			Bond Future	1	4,900,000	Member	Sell
2023-08-28 11:03:59	2040 On 01/02/2024			Bond Future	1	4,900,000	Member	Buy
2023-08-28 11:04:29	2040 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-08-28 11:04:29	2040 On 01/02/2024			Bond Future	1	5,000,000	Member	Sell
2023-08-28 12:00:55	2040 On 01/02/2024			Bond Future	1	3,500,000	Member	Buy
2023-08-28 12:00:55	2040 On 01/02/2024			Bond Future	1	4,900,000	Member	Sell
2023-08-28 13:15:01	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
2023-08-28 13:15:01	2040 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2023-08-28 13:15:01	2040 On 01/02/2024			Bond Future	1	1,400,000	Client	Buy
2023-08-28 13:15:01	2040 On 01/02/2024			Bond Future	1	3,500,000	Member	Sell
2023-08-28 13:15:01	2040 On 01/02/2024			Bond Future	1	3,500,000	Client	Buy
2023-08-28 13:20:53	2040 On 01/02/2024			Bond Future	1	5,000,000	Member	Buy
2023-08-28 13:20:53	2040 On 01/02/2024			Bond Future	1	5,000,000	Client	Sell
2023-08-28 17:13:36	2040 On 02/11/2023			Bond Future	1	18,100,000	Member	Sell
2023-08-28 17:56:01	2040 On 02/11/2023			Bond Future	1	15,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	500,000	Member	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	500,000	Member	Sell
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	15,000,000	Member	Sell
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	500,000	Client	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	15,000,000	Client	Buy
2023-08-28 17:56:52	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
Total for 2040 Bond Future					28	131,800,000		
2023-08-28 10:26:42	2050 On 02/11/2023			Bond Future	1	4,800,000	Member	Buy
2023-08-28 13:26:21	2050 On 02/11/2023			Bond Future	1	4,800,000	Member	Sell
2023-08-28 15:58:07	2050 On 02/11/2023			Bond Future	1	4,800,000	Member	Buy
2023-08-28 15:58:07	2050 On 02/11/2023			Bond Future	1	4,800,000	Client	Sell
Total for 2050 Bond Future					4	19,200,000		
2023-08-28 13:24:30	R035 On 02/11/2023			Bond Future	1	11,300,000	Member	Sell
2023-08-28 13:43:49	R035 On 02/11/2023			Bond Future	1	11,300,000	Member	Buy
2023-08-28 13:44:18	R035 On 02/11/2023			Bond Future	1	11,300,000	Member	Sell
2023-08-28 13:44:18	R035 On 02/11/2023			Bond Future	1	11,300,000	Client	Buy
2023-08-28 14:58:10	R035 On 02/11/2023			Bond Future	1	876,400,000	Member	Sell
2023-08-28 15:24:39	R035 On 02/11/2023			Bond Future	1	55,200,000	Member	Buy
2023-08-28 15:26:27	R035 On 02/11/2023			Bond Future	1	2,400,000	Member	Buy
2023-08-28 15:26:27	R035 On 02/11/2023			Bond Future	1	2,400,000	Client	Buy
2023-08-28 15:26:27	R035 On 02/11/2023			Bond Future	1	2,400,000	Member	Sell
2023-08-28 15:26:28	R035 On 02/11/2023			Bond Future	1	11,600,000	Member	Sell
2023-08-28 15:26:28	R035 On 02/11/2023			Bond Future	1	700,000	Client	Buy
2023-08-28 15:26:28	R035 On 02/11/2023			Bond Future	1	11,600,000	Member	Buy
2023-08-28 15:26:28	R035 On 02/11/2023			Bond Future	1	700,000	Member	Buy
2023-08-28 15:26:28	R035 On 02/11/2023			Bond Future	1	700,000	Member	Sell
2023-08-28 15:26:28	R035 On 02/11/2023			Bond Future	1	11,600,000	Client	Buy
2023-08-28 15:26:29	R035 On 02/11/2023			Bond Future	1	690,200,000	Client	Buy
2023-08-28 15:26:29	R035 On 02/11/2023			Bond Future	1	16,300,000	Member	Sell
2023-08-28 15:26:29	R035 On 02/11/2023			Bond Future	1	16,300,000	Client	Buy
2023-08-28 15:26:29	R035 On 02/11/2023			Bond Future	1	16,300,000	Member	Buy
2023-08-28 15:26:29	R035 On 02/11/2023			Bond Future	1	690,200,000	Member	Buy
2023-08-28 15:26:29	R035 On 02/11/2023			Bond Future	1	690,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-08-28 15:26:30	R035 On 02/11/2023			Bond Future	1	55,200,000	Member	Sell
2023-08-28 15:26:30	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Sell
2023-08-28 15:26:30	R035 On 02/11/2023			Bond Future	1	100,000,000	Client	Buy
2023-08-28 15:26:30	R035 On 02/11/2023			Bond Future	1	100,000,000	Member	Buy
2023-08-28 15:26:30	R035 On 02/11/2023			Bond Future	1	55,200,000	Client	Buy
Total for R035 Bond Future					26	3,550,800,000		
2023-08-28 16:19:54	R186 On 02/11/2023			Bond Future	1	40,000,000	Member	Buy
2023-08-28 16:19:54	R186 On 02/11/2023			Bond Future	1	40,000,000	Member	Sell
2023-08-28 17:13:36	R186 On 02/11/2023			Bond Future	1	12,800,000	Member	Sell
2023-08-28 17:24:08	R186 On 02/11/2023			Bond Future	1	40,000,000	Member	Sell
2023-08-28 17:24:08	R186 On 02/11/2023			Bond Future	1	40,000,000	Member	Buy
2023-08-28 17:38:27	R186 On 02/11/2023			Bond Future	1	40,000,000	Member	Buy
2023-08-28 17:38:27	R186 On 02/11/2023			Bond Future	1	40,000,000	Client	Sell
2023-08-28 17:59:15	R186 On 02/11/2023			Bond Future	1	4,000,000	Member	Buy
2023-08-28 17:59:40	R186 On 02/11/2023			Bond Future	1	8,800,000	Member	Buy
2023-08-28 17:59:40	R186 On 02/11/2023			Bond Future	1	8,800,000	Member	Sell
2023-08-28 17:59:40	R186 On 02/11/2023			Bond Future	1	8,800,000	Client	Buy
2023-08-28 17:59:40	R186 On 02/11/2023			Bond Future	1	4,000,000	Client	Buy
2023-08-28 17:59:40	R186 On 02/11/2023			Bond Future	1	4,000,000	Member	Sell
Total for R186 Bond Future					13	291,200,000		
2023-08-28 17:13:36	R209 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-08-28 17:54:01	R209 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
Total for R209 Bond Future					2	3,200,000		
2023-08-28 13:24:30	R213 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-08-28 13:48:01	R213 On 02/11/2023			Bond Future	1	1,900,000	Member	Buy
2023-08-28 14:23:53	R213 On 02/11/2023			Bond Future	1	1,900,000	Client	Buy
2023-08-28 14:23:53	R213 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-08-28 17:13:36	R213 On 02/11/2023			Bond Future	1	97,300,000	Member	Sell
2023-08-28 17:58:22	R213 On 02/11/2023			Bond Future	1	97,000,000	Member	Buy
2023-08-28 17:58:45	R213 On 02/11/2023			Bond Future	1	300,000	Member	Buy
2023-08-28 17:58:45	R213 On 02/11/2023			Bond Future	1	300,000	Member	Sell
2023-08-28 17:58:45	R213 On 02/11/2023			Bond Future	1	300,000	Client	Buy
2023-08-28 17:58:45	R213 On 02/11/2023			Bond Future	1	97,000,000	Member	Sell
2023-08-28 17:58:45	R213 On 02/11/2023			Bond Future	1	97,000,000	Client	Buy
Total for R213 Bond Future					11	396,800,000		
2023-08-28 13:24:30	R214 On 02/11/2023			Bond Future	1	5,300,000	Member	Sell
2023-08-28 13:48:28	R214 On 02/11/2023			Bond Future	1	5,300,000	Member	Buy
2023-08-28 14:23:22	R214 On 02/11/2023			Bond Future	1	5,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-08-28 14:23:22	R214 On 02/11/2023			Bond Future	1	5,300,000	Client	Buy
Total for R214 Bond Future					4	21,200,000		
Grand Total for all Instruments					126	5,653,400,000		