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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-12 10:22:16	2030 On 02/11/2023			Bond Future	1	31,900,000	Member	Buy
2023-09-12 13:14:35	2030 On 02/11/2023			Bond Future	1	31,900,000	Member	Sell
2023-09-12 13:16:21	2030 On 02/11/2023			Bond Future	1	31,900,000	Member	Buy
2023-09-12 13:16:21	2030 On 02/11/2023			Bond Future	1	31,900,000	Client	Sell
Total for 2030 Bond Future					4	127,600,000		
2023-09-12 13:00:26	2032 On 02/11/2023			Bond Future	1	46,100,000	Member	Sell
2023-09-12 13:33:46	2032 On 02/11/2023			Bond Future	1	46,100,000	Member	Buy
Total for 2032 Bond Future					2	92,200,000		
2023-09-12 10:48:55	2037 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-12 13:14:59	2037 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-09-12 13:15:58	2037 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-12 13:15:58	2037 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
Total for 2037 Bond Future					4	6,400,000		
2023-09-12 10:58:01	2038 On 02/11/2023			Bond Future	1	2,600,000	Member	Sell
2023-09-12 13:30:13	2038 On 02/11/2023			Bond Future	1	2,600,000	Member	Buy
2023-09-12 13:32:46	2038 On 02/11/2023			Bond Future	1	2,600,000	Member	Sell
2023-09-12 13:32:46	2038 On 02/11/2023			Bond Future	1	2,600,000	Client	Buy
Total for 2038 Bond Future					4	10,400,000		
2023-09-12 10:22:16	R186 On 02/11/2023			Bond Future	1	19,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-12 13:14:01	R186 On 02/11/2023			Bond Future	1	19,100,000	Member	Sell
2023-09-12 13:16:45	R186 On 02/11/2023			Bond Future	1	19,100,000	Member	Buy
2023-09-12 13:16:45	R186 On 02/11/2023			Bond Future	1	19,100,000	Client	Sell
Total for R186 Bond Future					4	76,400,000		
2023-09-12 11:34:22	R209 On 02/11/2023			Bond Future	1	34,700,000	Member	Buy
2023-09-12 11:34:22	R209 On 02/11/2023			Bond Future	1	55,900,000	Member	Sell
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	10,500,000	Member	Buy
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	10,500,000	Client	Buy
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	10,500,000	Member	Sell
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	300,000	Member	Buy
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	2,000,000	Member	Buy
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	2,000,000	Client	Buy
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	300,000	Member	Sell
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	300,000	Client	Buy
2023-09-12 11:42:34	R209 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	34,700,000	Member	Sell
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	1,600,000	Member	Sell
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	6,800,000	Client	Buy
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	1,600,000	Member	Buy
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	6,800,000	Member	Buy
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	1,600,000	Client	Buy
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	34,700,000	Client	Buy
2023-09-12 11:42:35	R209 On 02/11/2023			Bond Future	1	6,800,000	Member	Sell
Total for R209 Bond Future					19	223,600,000		
2023-09-12 11:34:22	R214 On 02/11/2023			Bond Future	1	300,000	Member	Sell
2023-09-12 11:34:22	R214 On 02/11/2023			Bond Future	1	300,000	Member	Buy
2023-09-12 11:39:08	R214 On 02/11/2023			Bond Future	1	300,000	Client	Buy
2023-09-12 11:39:08	R214 On 02/11/2023			Bond Future	1	300,000	Member	Sell
Total for R214 Bond Future					4	1,200,000		
Grand Total for all Instruments					41	537,800,000		