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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-18 11:35:06	2040 On 02/11/2023			Bond Future	1	214,800,000	Member	Sell
2023-09-18 11:35:06	2040 On 02/11/2023			Bond Future	1	1,000,000	Member	Sell
2023-09-18 15:37:04	2040 On 02/11/2023			Bond Future	1	1,000,000	Client	Buy
2023-09-18 15:37:51	2040 On 02/11/2023			Bond Future	1	160,000,000	Member	Buy
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	4,700,000	Member	Buy
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	5,900,000	Member	Buy
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	9,000,000	Member	Sell
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	9,000,000	Member	Buy
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	4,700,000	Client	Buy
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	5,900,000	Member	Sell
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	5,900,000	Client	Buy
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	4,700,000	Member	Sell
2023-09-18 15:38:59	2040 On 02/11/2023			Bond Future	1	9,000,000	Client	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	1,900,000	Member	Sell
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	160,000,000	Member	Sell
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	15,000,000	Client	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	18,300,000	Client	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	1,900,000	Member	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	160,000,000	Client	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	18,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	15,000,000	Member	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	1,900,000	Client	Buy
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	18,300,000	Member	Sell
2023-09-18 15:39:00	2040 On 02/11/2023			Bond Future	1	15,000,000	Member	Sell
Total for 2040 Bond Future					24	861,200,000		
2023-09-18 11:35:06	2050 On 02/11/2023			Bond Future	1	2,600,000	Member	Sell
2023-09-18 15:39:47	2050 On 02/11/2023			Bond Future	1	2,600,000	Client	Buy
Total for 2050 Bond Future					2	5,200,000		
2023-09-18 08:50:30	R186 On 02/11/2023			Bond Future	1	255,500,000	Member	Sell
2023-09-18 08:50:30	R186 On 02/11/2023			Bond Future	1	255,500,000	Member	Buy
2023-09-18 14:04:49	R186 On 02/11/2023			Bond Future	1	255,500,000	Member	Sell
2023-09-18 14:04:49	R186 On 02/11/2023			Bond Future	1	255,500,000	Client	Buy
Total for R186 Bond Future					4	1,022,000,000		
2023-09-18 16:34:01	R202 On 02/11/2023			Bond Future	1	800,000	Member	Sell
2023-09-18 17:44:14	R202 On 02/11/2023			Bond Future	1	800,000	Member	Buy
2023-09-18 17:44:48	R202 On 02/11/2023			Bond Future	1	800,000	Client	Buy
2023-09-18 17:44:48	R202 On 02/11/2023			Bond Future	1	800,000	Member	Sell
Total for R202 Bond Future					4	3,200,000		
2023-09-18 15:17:12	R209 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-18 15:17:12	R209 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-18 15:47:31	R209 On 02/11/2023			Bond Future	1	1,400,000	Client	Sell
2023-09-18 15:47:31	R209 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
Total for R209 Bond Future					4	5,600,000		
2023-09-18 15:17:12	R214 On 02/11/2023			Bond Future	1	4,000,000	Member	Buy
2023-09-18 15:17:12	R214 On 02/11/2023			Bond Future	1	4,000,000	Member	Sell
2023-09-18 15:47:52	R214 On 02/11/2023			Bond Future	1	4,000,000	Member	Buy
2023-09-18 15:47:52	R214 On 02/11/2023			Bond Future	1	4,000,000	Client	Sell
Total for R214 Bond Future					4	16,000,000		
Grand Total for all Instruments					42	1,913,200,000		