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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-22 14:10:03	2025 On 02/11/2023			Bond Future	1	14,200,000	Member	Buy
2023-09-22 14:10:03	2025 On 02/11/2023			Bond Future	1	14,200,000	Member	Sell
2023-09-22 14:56:31	2025 On 02/11/2023			Bond Future	1	14,200,000	Client	Buy
2023-09-22 14:56:31	2025 On 02/11/2023			Bond Future	1	14,200,000	Member	Sell
Total for 2025 Bond Future					4	56,800,000		
2023-09-22 10:19:30	2029 On 02/11/2023			Bond Future	1	1,300,000	Member	Buy
2023-09-22 10:19:30	2029 On 02/11/2023			Bond Future	1	1,300,000	Member	Sell
2023-09-22 15:23:00	2029 On 02/11/2023			Bond Future	1	1,300,000	Client	Sell
2023-09-22 15:23:00	2029 On 02/11/2023			Bond Future	1	1,300,000	Member	Buy
Total for 2029 Bond Future					4	5,200,000		
2023-09-22 09:31:46	2030 On 02/11/2023			Bond Future	1	1,800,000	Member	Sell
2023-09-22 09:31:46	2030 On 02/11/2023			Bond Future	1	1,800,000	Member	Buy
2023-09-22 10:19:30	2030 On 02/11/2023			Bond Future	1	1,800,000	Member	Sell
2023-09-22 10:19:30	2030 On 02/11/2023			Bond Future	1	1,800,000	Member	Buy
2023-09-22 15:23:28	2030 On 02/11/2023			Bond Future	1	1,800,000	Client	Buy
2023-09-22 15:23:28	2030 On 02/11/2023			Bond Future	1	1,800,000	Member	Sell
Total for 2030 Bond Future					6	10,800,000		
2023-09-22 09:31:46	2032 On 02/11/2023			Bond Future	1	200,000	Member	Sell
2023-09-22 09:31:46	2032 On 02/11/2023			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-22 12:31:39	2032 On 02/11/2023	11.60	Put	Bond Future	1	1,400,000	Client	Buy
2023-09-22 12:31:39	2032 On 02/11/2023	11.60	Put	Bond Future	1	1,400,000	Client	Sell
2023-09-22 12:32:02	2032 On 02/11/2023	11.60	Put	Bond Future	1	1,300,000	Client	Buy
2023-09-22 12:32:02	2032 On 02/11/2023	11.60	Put	Bond Future	1	1,300,000	Client	Sell
2023-09-22 12:32:32	2032 On 02/11/2023	11.60	Put	Bond Future	1	7,700,000	Client	Buy
2023-09-22 12:32:32	2032 On 02/11/2023	11.60	Put	Bond Future	1	7,700,000	Client	Sell
2023-09-22 12:34:41	2032 On 02/11/2023	11.60	Put	Bond Future	1	3,800,000	Client	Buy
2023-09-22 12:34:41	2032 On 02/11/2023	11.60	Put	Bond Future	1	3,800,000	Client	Sell
2023-09-22 12:35:24	2032 On 02/11/2023	10.35	Call	Bond Future	1	600,000	Client	Sell
2023-09-22 12:35:24	2032 On 02/11/2023	10.35	Call	Bond Future	1	600,000	Client	Buy
2023-09-22 12:35:59	2032 On 02/11/2023	10.35	Call	Bond Future	1	700,000	Client	Sell
2023-09-22 12:35:59	2032 On 02/11/2023	10.35	Call	Bond Future	1	700,000	Client	Buy
2023-09-22 12:36:47	2032 On 02/11/2023	10.35	Call	Bond Future	1	3,900,000	Client	Sell
2023-09-22 12:36:47	2032 On 02/11/2023	10.35	Call	Bond Future	1	3,900,000	Client	Buy
2023-09-22 12:37:15	2032 On 02/11/2023	10.35	Call	Bond Future	1	1,900,000	Client	Sell
2023-09-22 12:37:15	2032 On 02/11/2023	10.35	Call	Bond Future	1	1,900,000	Client	Buy
Total for 2032 Bond Future					18	43,000,000		
2023-09-22 16:03:49	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-22 16:03:49	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-22 16:16:19	2040 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-22 16:16:19	2040 On 02/11/2023			Bond Future	1	1,400,000	Client	Sell
Total for 2040 Bond Future					4	5,600,000		
2023-09-22 11:51:38	2044 On 01/02/2024	13.25	Put	Bond Future	1	500,000,000	Member	Buy
2023-09-22 11:51:38	2044 On 01/02/2024	13.25	Put	Bond Future	1	500,000,000	Member	Sell
2023-09-22 11:56:51	2044 On 01/02/2024	13.25	Put	Bond Future	1	500,000,000	Member	Buy
2023-09-22 15:29:58	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,500,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	38,100,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	82,700,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	46,700,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	138,800,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	19,000,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	16,700,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	8,900,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	6,700,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	84,300,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	16,200,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	9,200,000	Member	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	138,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	138,800,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	84,300,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	84,300,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	82,700,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	82,700,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	46,700,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	46,700,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	38,100,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	38,100,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	19,000,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	19,000,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	16,700,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	16,700,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	16,200,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	16,200,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	9,200,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	9,200,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	8,900,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	8,900,000	Client	Sell
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	6,700,000	Member	Buy
2023-09-22 15:33:30	2044 On 01/02/2024	13.25	Put	Bond Future	1	6,700,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	5,500,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	5,500,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	5,300,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	5,300,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	4,900,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	4,900,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	3,800,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	3,800,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	3,300,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	3,300,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	2,900,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	2,900,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	2,200,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	2,200,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,700,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,700,000	Client	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,600,000	Member	Buy
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,600,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,700,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	5,500,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	5,300,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	2,900,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	2,200,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	3,300,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	4,900,000	Member	Sell
2023-09-22 15:33:31	2044 On 01/02/2024	13.25	Put	Bond Future	1	3,800,000	Member	Sell
2023-09-22 15:33:32	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,500,000	Member	Buy
2023-09-22 15:33:32	2044 On 01/02/2024	13.25	Put	Bond Future	1	1,500,000	Client	Sell
2023-09-22 16:03:49	2044 On 02/11/2023			Bond Future	1	1,400,000	Member	Sell
2023-09-22 16:03:49	2044 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
2023-09-22 16:16:57	2044 On 02/11/2023			Bond Future	1	1,400,000	Client	Sell
2023-09-22 16:16:57	2044 On 02/11/2023			Bond Future	1	1,400,000	Member	Buy
Total for 2044 Bond Future					70	3,005,600,000		
2023-09-22 16:19:19	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-09-22 16:19:19	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
2023-09-22 16:25:03	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Buy
2023-09-22 16:25:03	R035 On 02/11/2023			Bond Future	1	1,100,000	Member	Sell
Total for R035 Bond Future					4	4,400,000		
2023-09-22 09:31:46	R186 On 02/11/2023			Bond Future	1	2,400,000	Member	Buy
2023-09-22 09:31:46	R186 On 02/11/2023			Bond Future	1	2,400,000	Member	Sell
Total for R186 Bond Future					2	4,800,000		
Grand Total for all Instruments					112	3,136,200,000		