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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/09/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-27 11:09:31	2025 On 02/11/2023			Bond Future	1	7,900,000	Member	Sell
2023-09-27 11:19:18	2025 On 02/11/2023			Bond Future	1	7,500,000	Member	Buy
2023-09-27 11:20:32	2025 On 02/11/2023			Bond Future	1	400,000	Member	Buy
2023-09-27 11:20:32	2025 On 02/11/2023			Bond Future	1	400,000	Client	Buy
2023-09-27 11:20:32	2025 On 02/11/2023			Bond Future	1	7,500,000	Member	Sell
2023-09-27 11:20:32	2025 On 02/11/2023			Bond Future	1	400,000	Member	Sell
2023-09-27 11:20:32	2025 On 02/11/2023			Bond Future	1	7,500,000	Client	Buy
Total for 2025 Bond Future					7	31,600,000		
2023-09-27 10:04:36	2032 On 02/11/2023			Bond Future	1	9,600,000	Member	Sell
2023-09-27 10:04:36	2032 On 02/11/2023			Bond Future	1	9,600,000	Member	Buy
2023-09-27 15:48:23	2032 On 02/11/2023			Bond Future	1	9,600,000	Member	Sell
2023-09-27 15:48:23	2032 On 02/11/2023			Bond Future	1	9,600,000	Member	Buy
2023-09-27 17:53:23	2032 On 02/11/2023			Bond Future	1	9,600,000	Client	Buy
2023-09-27 17:53:23	2032 On 02/11/2023			Bond Future	1	9,600,000	Member	Sell
Total for 2032 Bond Future					6	57,600,000		
2023-09-27 10:53:42	2037 On 02/11/2023			Bond Future	1	206,000,000	Member	Sell
2023-09-27 11:06:48	2037 On 02/11/2023			Bond Future	1	206,000,000	Member	Buy
2023-09-27 11:11:12	2037 On 02/11/2023			Bond Future	1	206,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-09-27 11:11:12	2037 On 02/11/2023			Bond Future	1	206,000,000	Member	Sell
Total for 2037 Bond Future					4	824,000,000		
2023-09-27 10:53:28	2040 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-09-27 10:53:28	2040 On 02/11/2023			Bond Future	1	3,100,000	Member	Sell
2023-09-27 10:58:16	2040 On 02/11/2023			Bond Future	1	2,000,000	Member	Buy
2023-09-27 10:59:00	2040 On 02/11/2023			Bond Future	1	3,100,000	Member	Buy
2023-09-27 11:00:31	2040 On 02/11/2023			Bond Future	1	3,100,000	Client	Buy
2023-09-27 11:00:31	2040 On 02/11/2023			Bond Future	1	3,100,000	Member	Sell
2023-09-27 11:01:01	2040 On 02/11/2023			Bond Future	1	2,000,000	Member	Sell
2023-09-27 11:01:01	2040 On 02/11/2023			Bond Future	1	2,000,000	Client	Buy
Total for 2040 Bond Future					8	20,400,000		
2023-09-27 10:53:42	R035 On 02/11/2023			Bond Future	1	17,000,000	Member	Sell
2023-09-27 11:05:03	R035 On 02/11/2023			Bond Future	1	17,000,000	Member	Buy
2023-09-27 11:09:48	R035 On 02/11/2023			Bond Future	1	17,000,000	Client	Buy
2023-09-27 11:09:48	R035 On 02/11/2023			Bond Future	1	17,000,000	Member	Sell
Total for R035 Bond Future					4	68,000,000		
2023-09-27 09:16:10	R213 On 02/11/2023			Bond Future	1	109,300,000	Member	Buy
2023-09-27 11:07:31	R213 On 02/11/2023			Bond Future	1	109,300,000	Member	Sell
2023-09-27 11:10:40	R213 On 02/11/2023			Bond Future	1	109,300,000	Client	Sell
2023-09-27 11:10:40	R213 On 02/11/2023			Bond Future	1	109,300,000	Member	Buy
Total for R213 Bond Future					4	437,200,000		
2023-09-27 10:36:54	R214 On 02/11/2023			Bond Future	1	100,000	Client	Sell
2023-09-27 10:36:54	R214 On 02/11/2023			Bond Future	1	100,000	Client	Buy
2023-09-27 16:34:50	R214 On 02/11/2023			Bond Future	1	2,300,000	Member	Sell
2023-09-27 16:34:50	R214 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
2023-09-27 17:02:07	R214 On 02/11/2023			Bond Future	1	2,300,000	Client	Sell
2023-09-27 17:02:07	R214 On 02/11/2023			Bond Future	1	2,300,000	Member	Buy
Total for R214 Bond Future					6	9,400,000		
Grand Total for all Instruments					39	1,448,200,000		