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VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 23/01/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-23 09:18:33	2025 On 01/02/2024			Bond Future	1	150,000,000	Member	Buy
2024-01-23 11:36:06	2025 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	5,300,000	Member	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	58,400,000	Member	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	76,600,000	Member	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	5,300,000	Client	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	58,400,000	Client	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	76,600,000	Client	Sell
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	76,600,000	Member	Buy
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	5,300,000	Member	Buy
2024-01-23 11:38:20	2025 On 01/02/2024			Bond Future	1	58,400,000	Member	Buy
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	4,100,000	Member	Buy
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	1,400,000	Client	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	2,200,000	Client	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	1,400,000	Member	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	4,100,000	Member	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	4,100,000	Client	Sell
2024-01-23 11:38:21	2025 On 01/02/2024			Bond Future	1	1,400,000	Member	Buy
Total for 2025 Bond Future					25	600,000,000		
2024-01-23 10:32:32	2032 On 02/05/2024			Bond Future	1	3,700,000	Member	Sell
2024-01-23 15:35:25	2032 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	2,100,000	Client	Buy
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	1,300,000	Client	Buy
2024-01-23 15:36:37	2032 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
Total for 2032 Bond Future					10	14,800,000		
2024-01-23 14:35:41	2037 On 02/05/2024			Bond Future	1	7,200,000	Member	Buy
2024-01-23 14:35:41	2037 On 02/05/2024			Bond Future	1	7,200,000	Member	Sell
2024-01-23 15:23:14	2037 On 02/05/2024			Bond Future	1	7,200,000	Client	Buy
2024-01-23 15:23:14	2037 On 02/05/2024			Bond Future	1	7,200,000	Member	Sell
2024-01-23 17:40:48	2037 On 02/05/2024			Bond Future	1	481,000,000	Member	Sell
2024-01-23 17:46:21	2037 On 02/05/2024			Bond Future	1	4,200,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	8,200,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	111,700,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	128,000,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	33,400,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	39,800,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	102,900,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	11,900,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	18,000,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	22,900,000	Member	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	11,900,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	102,900,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	22,900,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	8,200,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	33,400,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	18,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	4,200,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	111,700,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	102,900,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	128,000,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	128,000,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	39,800,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	4,200,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	111,700,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	18,000,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	33,400,000	Client	Buy
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	11,900,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	39,800,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	22,900,000	Member	Sell
2024-01-23 17:51:44	2037 On 02/05/2024			Bond Future	1	8,200,000	Member	Sell
Total for 2037 Bond Future					35	1,952,800,000		
2024-01-23 14:35:41	2040 On 02/05/2024			Bond Future	1	44,700,000	Member	Buy
2024-01-23 14:35:41	2040 On 02/05/2024			Bond Future	1	44,700,000	Member	Sell
2024-01-23 15:23:29	2040 On 02/05/2024			Bond Future	1	44,700,000	Client	Buy
2024-01-23 15:23:29	2040 On 02/05/2024			Bond Future	1	44,700,000	Member	Sell
Total for 2040 Bond Future					4	178,800,000		
2024-01-23 10:32:32	2044 On 02/05/2024			Bond Future	1	108,000,000	Member	Sell
2024-01-23 14:35:41	2044 On 02/05/2024			Bond Future	1	236,500,000	Member	Sell
2024-01-23 14:35:41	2044 On 02/05/2024			Bond Future	1	236,500,000	Member	Buy
2024-01-23 15:23:42	2044 On 02/05/2024			Bond Future	1	236,500,000	Member	Sell
2024-01-23 15:23:42	2044 On 02/05/2024			Bond Future	1	300,000	Member	Buy
2024-01-23 15:33:23	2044 On 02/05/2024			Bond Future	1	7,700,000	Member	Buy
2024-01-23 15:33:23	2044 On 02/05/2024			Bond Future	1	7,700,000	Member	Sell
2024-01-23 15:33:23	2044 On 02/05/2024			Bond Future	1	7,700,000	Client	Buy
2024-01-23 15:33:24	2044 On 02/05/2024			Bond Future	1	53,800,000	Member	Buy
2024-01-23 15:33:24	2044 On 02/05/2024			Bond Future	1	4,000,000	Member	Buy
2024-01-23 15:33:24	2044 On 02/05/2024			Bond Future	1	4,000,000	Client	Buy
2024-01-23 15:33:24	2044 On 02/05/2024			Bond Future	1	4,000,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	62,500,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	53,800,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	30,100,000	Client	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	53,800,000	Client	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	30,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	6,200,000	Member	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	62,500,000	Member	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	10,100,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	6,200,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	6,200,000	Client	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	30,100,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	2,400,000	Client	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	10,100,000	Client	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	2,400,000	Member	Sell
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	1,900,000	Client	Buy
2024-01-23 15:33:25	2044 On 02/05/2024			Bond Future	1	62,500,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	25,500,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	300,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	1,600,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	1,900,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	9,200,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	6,000,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	8,300,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	9,200,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	2,800,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	300,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	2,800,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	8,300,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	2,800,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	6,000,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	9,200,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	25,500,000	Member	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	8,300,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	1,900,000	Member	Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	25,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-01-23 15:33:26	2044 On 02/05/2024			Bond Future	1	6,000,000	Client	Buy
2024-01-23 15:34:54	2044 On 02/05/2024			Bond Future	1	108,000,000	Member	Buy
2024-01-23 17:40:48	2044 On 02/05/2024			Bond Future	1	206,000,000	Member	Sell
2024-01-23 17:45:48	2044 On 02/05/2024			Bond Future	1	153,500,000	Member	Buy
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	27,900,000	Member	Buy
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	24,600,000	Member	Buy
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	27,900,000	Member	Sell
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	24,600,000	Member	Sell
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	24,600,000	Client	Buy
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	27,900,000	Client	Buy
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	153,500,000	Client	Buy
2024-01-23 17:49:24	2044 On 02/05/2024			Bond Future	1	153,500,000	Member	Sell
Total for 2044 Bond Future					69	2,459,000,000		
2024-01-23 11:45:07	GOVI On 01/02/2024			GOVI	1	880,000	Member	Buy
2024-01-23 11:45:07	GOVI On 02/05/2024			GOVI	1	880,000	Member	Sell
2024-01-23 11:46:26	GOVI On 01/02/2024			GOVI	1	880,000	Member	Sell
2024-01-23 11:46:26	GOVI On 02/05/2024			GOVI	1	880,000	Member	Buy
2024-01-23 11:46:30	GOVI On 01/02/2024			GOVI	1	10,000	Member	Buy
2024-01-23 11:47:13	GOVI On 01/02/2024			GOVI	1	10,000	Member	Sell
2024-01-23 12:13:58	GOVI On 01/02/2024			GOVI	1	90,000	Member	Sell
2024-01-23 12:13:58	GOVI On 01/02/2024			GOVI	1	880,000	Member	Buy
2024-01-23 12:14:00	GOVI On 01/02/2024			GOVI	1	10,000	Member	Buy
2024-01-23 12:14:00	GOVI On 02/05/2024			GOVI	1	880,000	Member	Sell
2024-01-23 12:15:00	GOVI On 02/05/2024			GOVI	1	10,000	Client	Sell
2024-01-23 12:15:00	GOVI On 02/05/2024			GOVI	1	10,000	Member	Buy
2024-01-23 12:15:26	GOVI On 02/05/2024			GOVI	1	90,000	Member	Buy
2024-01-23 12:30:55	GOVI On 01/02/2024			GOVI	1	10,000	Member	Sell
2024-01-23 13:39:24	GOVI On 01/02/2024			GOVI	1	10,000	Client	Sell
2024-01-23 13:39:24	GOVI On 01/02/2024			GOVI	1	10,000	Member	Buy
2024-01-23 13:51:24	GOVI On 02/05/2024			GOVI	1	480,000	Member	Buy
2024-01-23 13:51:24	GOVI On 02/05/2024			GOVI	1	480,000	Client	Buy
2024-01-23 13:51:24	GOVI On 02/05/2024			GOVI	1	480,000	Member	Sell
2024-01-23 13:52:12	GOVI On 02/05/2024			GOVI	1	310,000	Member	Sell
2024-01-23 13:52:12	GOVI On 02/05/2024			GOVI	1	90,000	Client	Buy
2024-01-23 13:52:12	GOVI On 02/05/2024			GOVI	1	310,000	Client	Buy
2024-01-23 13:52:12	GOVI On 02/05/2024			GOVI	1	310,000	Member	Buy
2024-01-23 13:52:12	GOVI On 02/05/2024			GOVI	1	90,000	Member	Sell
2024-01-23 13:53:12	GOVI On 01/02/2024			GOVI	1	480,000	Member	Buy
2024-01-23 13:53:12	GOVI On 01/02/2024			GOVI	1	310,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-01-23 13:53:12	GOVI On 01/02/2024			GOVI	1	480,000	Member	Sell
2024-01-23 13:53:12	GOVI On 01/02/2024			GOVI	1	310,000	Member	Buy
2024-01-23 13:53:12	GOVI On 01/02/2024			GOVI	1	480,000	Client	Sell
2024-01-23 13:53:12	GOVI On 01/02/2024			GOVI	1	310,000	Client	Sell
2024-01-23 13:53:13	GOVI On 01/02/2024			GOVI	1	90,000	Client	Sell
2024-01-23 13:53:13	GOVI On 01/02/2024			GOVI	1	90,000	Member	Buy
Total for GOVI GOVI					32	10,640,000		
2024-01-23 11:16:29	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Buy
2024-01-23 11:16:29	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Sell
2024-01-23 12:03:29	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Buy
2024-01-23 12:03:29	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Sell
2024-01-23 16:55:32	R186 On 01/02/2024			Bond Future	1	38,000,000	Member	Sell
2024-01-23 16:55:32	R186 On 01/02/2024			Bond Future	1	38,000,000	Client	Buy
Total for R186 Bond Future					6	228,000,000		
2024-01-23 10:32:32	R213 On 02/05/2024			Bond Future	1	1,300,000	Member	Sell
2024-01-23 15:34:22	R213 On 02/05/2024			Bond Future	1	1,300,000	Member	Buy
Total for R213 Bond Future					2	2,600,000		
2024-01-23 16:24:02	R248 On 02/05/2024			Bond Future	1	200,000	Member	Sell
2024-01-23 16:24:02	R248 On 02/05/2024			Bond Future	1	200,000	Member	Buy
2024-01-23 17:23:22	R248 On 02/05/2024			Bond Future	1	200,000	Client	Buy
2024-01-23 17:23:22	R248 On 02/05/2024			Bond Future	1	200,000	Member	Sell
Total for R248 Bond Future					4	800,000		
Grand Total for all Instruments					187	5,447,440,000		