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 VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-22 09:01:04	2030 On 01/08/2024			Bond Future	1	1,400,000	Member	Buy
2024-05-22 14:00:39	2030 On 01/08/2024			Bond Future	1	1,400,000	Client	Sell
Total for 2030 Bond Future					2	2,800,000		
2024-05-22 08:26:23	2032 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-05-22 11:11:01	2032 On 01/08/2024			Bond Future	1	6,000,000	Client	Buy
2024-05-22 11:11:01	2032 On 01/08/2024			Bond Future	1	6,000,000	Client	Sell
2024-05-22 11:12:25	2032 On 07/11/2024			Bond Future	1	1,700,000	Member	Buy
2024-05-22 11:21:48	2032 On 07/11/2024			Bond Future	1	1,700,000	Client	Buy
2024-05-22 11:21:48	2032 On 07/11/2024			Bond Future	1	1,700,000	Member	Sell
2024-05-22 12:29:39	2032 On 07/11/2024			Bond Future	1	1,299,700,000	Member	Sell
2024-05-22 12:34:11	2032 On 07/11/2024			Bond Future	1	66,000,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	106,600,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	378,400,000	Client	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	618,600,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	36,000,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	378,400,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	30,600,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	52,300,000	Member	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	30,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	36,000,000	Member	Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	52,300,000	Member	Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	106,600,000	Member	Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	378,400,000	Member	Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	618,600,000	Member	Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	30,600,000	Member	Sell
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	52,300,000	Client	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	36,000,000	Client	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	618,600,000	Client	Buy
2024-05-22 13:03:38	2032 On 07/11/2024			Bond Future	1	106,600,000	Client	Buy
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	66,000,000	Member	Sell
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	66,000,000	Client	Buy
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	10,500,000	Client	Buy
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	10,500,000	Member	Sell
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-05-22 13:05:08	2032 On 07/11/2024			Bond Future	1	10,500,000	Member	Buy
2024-05-22 15:54:51	2032 On 01/08/2024	11.66	Put	Bond Future	1	10,000,000	Member	Sell
2024-05-22 17:44:43	2032 On 01/08/2024	11.66	Put	Bond Future	1	10,000,000	Client	Buy
Total for 2032 Bond Future					36	5,237,600,000		
2024-05-22 09:55:17	2037 On 01/08/2024			Bond Future	1	400,800,000	Member	Buy
2024-05-22 09:55:55	2037 On 01/08/2024			Bond Future	1	34,400,000	Member	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	38,700,000	Member	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	186,000,000	Member	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	117,000,000	Member	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	24,700,000	Member	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	186,000,000	Member	Buy
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	34,400,000	Member	Buy
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	34,400,000	Client	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	117,000,000	Member	Buy
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	24,700,000	Member	Buy
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	38,700,000	Client	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	186,000,000	Client	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	38,700,000	Member	Buy
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	24,700,000	Client	Sell
2024-05-22 10:09:22	2037 On 01/08/2024			Bond Future	1	117,000,000	Client	Sell
Total for 2037 Bond Future					16	1,603,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-22 12:29:39	2040 On 07/11/2024			Bond Future	1	1,422,000,000	Member	Buy
2024-05-22 12:33:58	2040 On 07/11/2024			Bond Future	1	45,000,000	Member	Sell
2024-05-22 13:02:15	2040 On 07/11/2024			Bond Future	1	749,000,000	Member	Sell
2024-05-22 13:02:15	2040 On 07/11/2024			Bond Future	1	749,000,000	Member	Buy
2024-05-22 13:02:15	2040 On 07/11/2024			Bond Future	1	749,000,000	Client	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	45,000,000	Member	Buy
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	39,000,000	Client	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	414,000,000	Member	Buy
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	117,000,000	Client	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	45,000,000	Client	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	39,000,000	Member	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	414,000,000	Client	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	58,000,000	Member	Buy
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	414,000,000	Member	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	58,000,000	Member	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	117,000,000	Member	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	58,000,000	Client	Sell
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	39,000,000	Member	Buy
2024-05-22 13:02:16	2040 On 07/11/2024			Bond Future	1	117,000,000	Member	Buy
2024-05-22 15:54:51	2040 On 07/11/2024	12.60	Put	Bond Future	1	64,000,000	Member	Sell
2024-05-22 15:54:51	2040 On 07/11/2024	13.15	Put	Bond Future	1	64,000,000	Member	Buy
2024-05-22 15:54:51	2040 On 07/11/2024	12.10	Call	Bond Future	1	64,000,000	Member	Buy
2024-05-22 17:02:07	2040 On 07/11/2024	12.60	Put	Bond Future	1	6,800,000	Member	Buy
2024-05-22 17:02:54	2040 On 07/11/2024	13.15	Put	Bond Future	1	6,800,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	8,500,000	Member	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	38,500,000	Member	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	200,000	Member	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	3,400,000	Member	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	2,300,000	Member	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	4,300,000	Member	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	8,500,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	8,500,000	Client	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	38,500,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	38,500,000	Client	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	200,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	200,000	Client	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	4,300,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	4,300,000	Client	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	3,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	3,400,000	Client	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	2,300,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	2,300,000	Client	Buy
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	6,800,000	Member	Sell
2024-05-22 17:04:39	2040 On 07/11/2024	12.60	Put	Bond Future	1	6,800,000	Client	Buy
2024-05-22 17:09:14	2040 On 07/11/2024	13.15	Put	Bond Future	1	8,500,000	Member	Buy
2024-05-22 17:09:14	2040 On 07/11/2024	13.15	Put	Bond Future	1	8,500,000	Client	Sell
2024-05-22 17:09:14	2040 On 07/11/2024	13.15	Put	Bond Future	1	8,500,000	Member	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	38,500,000	Member	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	200,000	Member	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	4,300,000	Member	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	3,400,000	Member	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	2,300,000	Member	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	38,500,000	Member	Buy
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	38,500,000	Client	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	200,000	Member	Buy
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	200,000	Client	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	4,300,000	Member	Buy
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	4,300,000	Client	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	3,400,000	Member	Buy
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	3,400,000	Client	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	2,300,000	Member	Buy
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	2,300,000	Client	Sell
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	6,800,000	Member	Buy
2024-05-22 17:09:15	2040 On 07/11/2024	13.15	Put	Bond Future	1	6,800,000	Client	Sell
2024-05-22 17:35:14	2040 On 07/11/2024	12.10	Call	Bond Future	1	6,800,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	8,500,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	38,500,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	200,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	4,300,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	3,400,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	2,300,000	Member	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	8,500,000	Member	Buy
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	8,500,000	Client	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	38,500,000	Member	Buy
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	38,500,000	Client	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	200,000	Member	Buy
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	200,000	Client	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	4,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	4,300,000	Client	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	3,400,000	Member	Buy
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	3,400,000	Client	Sell
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	2,300,000	Member	Buy
2024-05-22 17:36:56	2040 On 07/11/2024	12.10	Call	Bond Future	1	2,300,000	Client	Sell
2024-05-22 17:36:57	2040 On 07/11/2024	12.10	Call	Bond Future	1	6,800,000	Member	Buy
2024-05-22 17:36:57	2040 On 07/11/2024	12.10	Call	Bond Future	1	6,800,000	Client	Sell
Total for 2040 Bond Future					85	6,456,000,000		
2024-05-22 09:13:27	2044 On 01/08/2024			Bond Future	1	28,800,000	Member	Sell
2024-05-22 09:13:27	2044 On 01/08/2024			Bond Future	1	28,800,000	Member	Buy
2024-05-22 09:16:59	2044 On 01/08/2024			Bond Future	1	13,500,000	Member	Buy
2024-05-22 09:16:59	2044 On 01/08/2024			Bond Future	1	28,800,000	Member	Sell
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	4,000,000	Member	Sell
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	4,000,000	Member	Buy
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	3,000,000	Member	Buy
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	8,300,000	Member	Buy
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	3,000,000	Member	Sell
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	3,000,000	Client	Buy
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	13,500,000	Member	Sell
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	8,300,000	Member	Sell
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	8,300,000	Client	Buy
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	13,500,000	Client	Buy
2024-05-22 09:18:56	2044 On 01/08/2024			Bond Future	1	4,000,000	Client	Buy
2024-05-22 11:23:37	2044 On 01/08/2024			Bond Future	1	100,500,000	Member	Buy
2024-05-22 11:23:37	2044 On 01/08/2024			Bond Future	1	231,000,000	Member	Sell
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	27,900,000	Client	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	77,400,000	Member	Sell
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	100,500,000	Client	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	25,200,000	Client	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	27,900,000	Member	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	77,400,000	Member	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	25,200,000	Member	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	100,500,000	Member	Sell
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	25,200,000	Member	Sell
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	77,400,000	Client	Buy
2024-05-22 11:33:06	2044 On 01/08/2024			Bond Future	1	27,900,000	Member	Sell
2024-05-22 15:50:47	2044 On 01/08/2024			Bond Future	1	21,800,000	Member	Buy
2024-05-22 15:50:47	2044 On 01/08/2024			Bond Future	1	21,800,000	Member	Sell
2024-05-22 15:54:16	2044 On 01/08/2024			Bond Future	1	21,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-22 15:54:16	2044 On 01/08/2024			Bond Future	1	21,800,000	Member	Sell
Total for 2044 Bond Future					32	1,184,000,000		
2024-05-22 16:42:39	GOVI On 01/08/2024			GOVI	1	80,000	Member	Sell
2024-05-22 16:42:39	GOVI On 01/08/2024			GOVI	1	80,000	Member	Buy
2024-05-22 16:44:26	GOVI On 01/08/2024			GOVI	1	80,000	Member	Buy
2024-05-22 16:44:26	GOVI On 01/08/2024			GOVI	1	20,000	Member	Sell
2024-05-22 17:10:27	GOVI On 01/08/2024			GOVI	1	60,000	Member	Sell
2024-05-22 17:10:27	GOVI On 01/08/2024			GOVI	1	60,000	Client	Sell
2024-05-22 17:10:27	GOVI On 01/08/2024			GOVI	1	20,000	Member	Buy
2024-05-22 17:10:27	GOVI On 01/08/2024			GOVI	1	60,000	Member	Buy
2024-05-22 17:10:27	GOVI On 01/08/2024			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					9	480,000		
2024-05-22 12:44:54	R210 On 01/08/2024			Bond Future	1	11,200,000	Member	Sell
2024-05-22 12:59:16	R210 On 01/08/2024			Bond Future	1	11,200,000	Member	Buy
2024-05-22 13:04:15	R210 On 01/08/2024			Bond Future	1	11,200,000	Client	Buy
2024-05-22 13:04:15	R210 On 01/08/2024			Bond Future	1	11,200,000	Member	Sell
Total for R210 Bond Future					4	44,800,000		
2024-05-22 13:53:21	R248 On 01/08/2024			Bond Future	1	400,000	Member	Buy
2024-05-22 13:53:21	R248 On 01/08/2024			Bond Future	1	400,000	Member	Sell
2024-05-22 14:10:08	R248 On 01/08/2024			Bond Future	1	400,000	Client	Sell
2024-05-22 14:10:08	R248 On 01/08/2024			Bond Future	1	400,000	Member	Buy
Total for R248 Bond Future					4	1,600,000		
Grand Total for all Instruments					188	14,530,480,000		