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 VAT Number: 4080119391

INTEREST RATE DERIVATIVES
 DERIVATIVES MATCHED TRADES REPORT
 REPORT FOR: 31/05/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-31 10:26:03	2029 On 01/08/2024			Bond Future	1	2,300,000	Member	Sell
2024-05-31 11:03:57	2029 On 01/08/2024			Bond Future	1	1,500,000	Member	Buy
2024-05-31 11:06:05	2029 On 01/08/2024			Bond Future	1	800,000	Member	Buy
2024-05-31 11:06:05	2029 On 01/08/2024			Bond Future	1	800,000	Member	Sell
2024-05-31 11:06:05	2029 On 01/08/2024			Bond Future	1	800,000	Client	Buy
2024-05-31 11:06:05	2029 On 01/08/2024			Bond Future	1	1,500,000	Member	Sell
2024-05-31 11:06:05	2029 On 01/08/2024			Bond Future	1	1,500,000	Client	Buy
Total for 2029 Bond Future					7	9,200,000		
2024-05-31 10:39:05	2030 On 01/08/2024			Bond Future	1	3,300,000	Member	Sell
2024-05-31 10:56:06	2030 On 01/08/2024			Bond Future	1	3,300,000	Client	Buy
2024-05-31 17:34:43	2030 On 01/08/2024			Bond Future	1	32,900,000	Member	Sell
2024-05-31 17:42:50	2030 On 01/08/2024			Bond Future	1	30,900,000	Member	Buy
2024-05-31 17:45:14	2030 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-05-31 17:45:14	2030 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-05-31 17:45:14	2030 On 01/08/2024			Bond Future	1	30,900,000	Member	Sell
2024-05-31 17:45:14	2030 On 01/08/2024			Bond Future	1	30,900,000	Client	Buy
2024-05-31 17:45:14	2030 On 01/08/2024			Bond Future	1	2,000,000	Client	Buy
Total for 2030 Bond Future					9	138,200,000		
2024-05-31 15:07:39	2032 On 01/08/2024			Bond Future	1	4,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-31 15:07:39	2032 On 01/08/2024			Bond Future	1	4,700,000	Member	Buy
2024-05-31 15:54:34	2032 On 01/08/2024			Bond Future	1	12,000,000	Member	Sell
2024-05-31 15:54:34	2032 On 01/08/2024			Bond Future	1	12,000,000	Member	Buy
2024-05-31 15:58:51	2032 On 01/08/2024			Bond Future	1	4,700,000	Client	Buy
2024-05-31 15:58:51	2032 On 01/08/2024			Bond Future	1	4,700,000	Member	Sell
2024-05-31 16:03:37	2032 On 01/08/2024			Bond Future	1	12,000,000	Client	Buy
2024-05-31 16:03:37	2032 On 01/08/2024			Bond Future	1	12,000,000	Member	Sell
2024-05-31 16:26:47	2032 On 01/08/2024			Bond Future	1	12,000,000	Member	Buy
2024-05-31 16:26:47	2032 On 01/08/2024			Bond Future	1	12,000,000	Client	Sell
2024-05-31 16:26:57	2032 On 01/08/2024			Bond Future	1	12,000,000	Client	Buy
2024-05-31 16:26:57	2032 On 01/08/2024			Bond Future	1	12,000,000	Member	Sell
Total for 2032 Bond Future					12	114,800,000		
2024-05-31 12:25:52	2037 On 01/08/2024			Bond Future	1	224,900,000	Member	Buy
2024-05-31 12:25:52	2037 On 01/08/2024			Bond Future	1	225,400,000	Member	Sell
2024-05-31 14:16:11	2037 On 01/08/2024			Bond Future	1	500,000	Member	Sell
2024-05-31 14:16:11	2037 On 01/08/2024			Bond Future	1	500,000	Member	Buy
2024-05-31 14:16:11	2037 On 01/08/2024			Bond Future	1	224,900,000	Client	Buy
2024-05-31 14:16:11	2037 On 01/08/2024			Bond Future	1	500,000	Client	Buy
2024-05-31 14:16:11	2037 On 01/08/2024			Bond Future	1	224,900,000	Member	Sell
Total for 2037 Bond Future					7	901,600,000		
2024-05-31 09:02:21	2040 On 01/08/2024			Bond Future	1	395,800,000	Member	Buy
2024-05-31 09:06:06	2040 On 01/08/2024			Bond Future	1	395,800,000	Member	Buy
2024-05-31 09:53:13	2040 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	258,800,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	106,300,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	5,900,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	5,900,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	106,300,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	2,000,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	2,200,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	106,300,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	258,800,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	5,000,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	5,900,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	15,000,000	Client	Sell
2024-05-31 09:57:35	2040 On 01/08/2024			Bond Future	1	258,800,000	Member	Buy
2024-05-31 10:01:15	2040 On 01/08/2024			Bond Future	1	600,000	Member	Sell
2024-05-31 10:02:09	2040 On 01/08/2024			Bond Future	1	106,400,000	Member	Buy
2024-05-31 10:02:09	2040 On 01/08/2024			Bond Future	1	258,900,000	Member	Sell
2024-05-31 10:02:09	2040 On 01/08/2024			Bond Future	1	106,400,000	Member	Sell
2024-05-31 10:02:09	2040 On 01/08/2024			Bond Future	1	106,400,000	Client	Sell
2024-05-31 10:02:09	2040 On 01/08/2024			Bond Future	1	258,900,000	Client	Sell
2024-05-31 10:02:09	2040 On 01/08/2024			Bond Future	1	258,900,000	Member	Buy
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	4,900,000	Client	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	600,000	Client	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	2,200,000	Member	Buy
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Buy
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	5,800,000	Member	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	4,900,000	Member	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	2,200,000	Member	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	2,000,000	Member	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	2,000,000	Client	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	4,900,000	Member	Buy
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	600,000	Member	Buy
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	5,800,000	Client	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	15,000,000	Client	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	2,200,000	Client	Sell
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	5,800,000	Member	Buy
2024-05-31 10:02:10	2040 On 01/08/2024			Bond Future	1	15,000,000	Member	Buy
Total for 2040 Bond Future					50	3,166,400,000		
2024-05-31 15:23:21	2044 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-05-31 15:23:21	2044 On 01/08/2024			Bond Future	1	1,600,000	Member	Sell
2024-05-31 15:30:29	2044 On 01/08/2024			Bond Future	1	1,600,000	Member	Buy
2024-05-31 15:30:29	2044 On 01/08/2024			Bond Future	1	1,600,000	Client	Sell
Total for 2044 Bond Future					4	6,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-31 14:58:52	R035 On 01/08/2024			Bond Future	1	180,700,000	Member	Buy
2024-05-31 15:53:12	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	119,600,000	Member	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	28,300,000	Member	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	19,600,000	Member	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	6,600,000	Member	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	28,300,000	Client	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	5,600,000	Member	Buy
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	19,600,000	Member	Buy
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	119,600,000	Client	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	5,600,000	Client	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	5,600,000	Member	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	19,600,000	Client	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	28,300,000	Member	Buy
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	6,600,000	Client	Sell
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	6,600,000	Member	Buy
2024-05-31 16:01:08	R035 On 01/08/2024			Bond Future	1	119,600,000	Member	Buy
2024-05-31 16:01:09	R035 On 01/08/2024			Bond Future	1	1,000,000	Member	Buy
2024-05-31 16:01:09	R035 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
Total for R035 Bond Future					19	722,800,000		
2024-05-31 10:39:05	R186 On 01/08/2024			Bond Future	1	4,400,000	Member	Sell
2024-05-31 11:08:49	R186 On 01/08/2024			Bond Future	1	4,400,000	Member	Buy
2024-05-31 11:09:21	R186 On 01/08/2024			Bond Future	1	4,400,000	Client	Buy
2024-05-31 11:09:21	R186 On 01/08/2024			Bond Future	1	4,400,000	Member	Sell
Total for R186 Bond Future					4	17,600,000		
2024-05-31 09:20:06	R213 On 07/11/2024			Bond Future	1	357,000,000	Member	Sell
2024-05-31 09:20:52	R213 On 07/11/2024			Bond Future	1	17,900,000	Member	Buy
2024-05-31 10:39:05	R213 On 01/08/2024			Bond Future	1	1,000,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	32,100,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	12,100,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	32,100,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	15,500,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	39,000,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	63,000,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	12,100,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	2,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	39,000,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	15,500,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	15,500,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	7,400,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	106,300,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	7,400,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	32,100,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	20,700,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	20,700,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	39,000,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	700,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	106,300,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	7,400,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	63,000,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	63,000,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	20,700,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	12,100,000	Client	Buy
2024-05-31 10:58:50	R213 On 07/11/2024			Bond Future	1	106,300,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	8,100,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	17,900,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	800,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	2,900,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	19,800,000	Member	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	8,100,000	Member	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	19,800,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	8,100,000	Member	Sell
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	400,000	Client	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	19,800,000	Member	Sell
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	2,900,000	Member	Sell
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	17,900,000	Member	Sell
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	2,900,000	Member	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-05-31 10:58:51	R213 On 07/11/2024			Bond Future	1	800,000	Member	Buy
2024-05-31 11:00:27	R213 On 01/08/2024			Bond Future	1	1,000,000	Client	Buy
Total for R213 Bond Future					66	1,430,000,000		
Grand Total for all Instruments					178	6,507,000,000		