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VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 25/04/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-25 11:42:15	2025 On 02/05/2024			Bond Future	1	32,000,000	Member	Sell
2024-04-25 11:42:15	2025 On 02/05/2024			Bond Future	1	32,000,000	Member	Buy
2024-04-25 11:42:15	2025 On 01/08/2024			Bond Future	1	32,000,000	Member	Sell
2024-04-25 11:42:15	2025 On 01/08/2024			Bond Future	1	32,000,000	Member	Buy
2024-04-25 12:02:15	2025 On 02/05/2024			Bond Future	1	3,200,000	Client	Sell
2024-04-25 12:02:15	2025 On 02/05/2024			Bond Future	1	19,300,000	Member	Buy
2024-04-25 12:02:15	2025 On 02/05/2024			Bond Future	1	19,300,000	Client	Sell
2024-04-25 12:02:15	2025 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-04-25 12:02:15	2025 On 02/05/2024			Bond Future	1	9,500,000	Member	Buy
2024-04-25 12:02:15	2025 On 02/05/2024			Bond Future	1	9,500,000	Client	Sell
2024-04-25 12:02:15	2025 On 01/08/2024			Bond Future	1	19,300,000	Client	Buy
2024-04-25 12:02:15	2025 On 01/08/2024			Bond Future	1	9,500,000	Member	Sell
2024-04-25 12:02:15	2025 On 01/08/2024			Bond Future	1	3,200,000	Client	Buy
2024-04-25 12:02:15	2025 On 01/08/2024			Bond Future	1	19,300,000	Member	Sell
2024-04-25 12:02:15	2025 On 01/08/2024			Bond Future	1	9,500,000	Client	Buy
2024-04-25 12:02:15	2025 On 01/08/2024			Bond Future	1	3,200,000	Member	Sell
Total for 2025 Bond Future					16	256,000,000		
2024-04-25 13:49:00	2029 On 02/05/2024			Bond Future	1	9,000,000	Client	Buy
2024-04-25 13:49:00	2029 On 02/05/2024			Bond Future	1	9,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-25 13:49:00	2029 On 01/08/2024			Bond Future	1	9,000,000	Client	Buy
2024-04-25 13:49:00	2029 On 01/08/2024			Bond Future	1	9,000,000	Client	Sell
Total for 2029 Bond Future					4	36,000,000		
2024-04-25 15:33:00	2030 On 02/05/2024			Bond Future	1	13,000,000	Client	Buy
2024-04-25 15:33:00	2030 On 02/05/2024			Bond Future	1	13,000,000	Client	Sell
2024-04-25 15:33:00	2030 On 01/08/2024			Bond Future	1	13,000,000	Client	Sell
2024-04-25 15:33:00	2030 On 01/08/2024			Bond Future	1	13,000,000	Client	Buy
Total for 2030 Bond Future					4	52,000,000		
2024-04-25 15:29:35	2032 On 01/08/2024			Bond Future	1	97,400,000	Member	Buy
2024-04-25 15:37:27	2032 On 01/08/2024			Bond Future	1	97,400,000	Client	Sell
2024-04-25 17:23:11	2032 On 01/08/2024			Bond Future	1	136,400,000	Member	Buy
2024-04-25 17:24:10	2032 On 01/08/2024			Bond Future	1	1,900,000	Member	Buy
2024-04-25 17:35:37	2032 On 01/08/2024			Bond Future	1	1,900,000	Client	Sell
2024-04-25 17:36:40	2032 On 01/08/2024			Bond Future	1	126,000,000	Member	Sell
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	7,100,000	Member	Sell
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	3,300,000	Member	Sell
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	126,000,000	Client	Sell
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	7,100,000	Client	Sell
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	7,100,000	Member	Buy
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	3,300,000	Client	Sell
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	126,000,000	Member	Buy
2024-04-25 17:37:15	2032 On 01/08/2024			Bond Future	1	3,300,000	Member	Buy
Total for 2032 Bond Future					14	744,200,000		
2024-04-25 11:42:15	2033 On 02/05/2024			Bond Future	1	72,200,000	Member	Sell
2024-04-25 11:42:15	2033 On 02/05/2024			Bond Future	1	72,200,000	Member	Buy
2024-04-25 11:42:15	2033 On 01/08/2024			Bond Future	1	72,200,000	Member	Buy
2024-04-25 11:42:15	2033 On 01/08/2024			Bond Future	1	72,200,000	Member	Sell
2024-04-25 12:02:15	2033 On 02/05/2024			Bond Future	1	21,500,000	Client	Sell
2024-04-25 12:02:15	2033 On 02/05/2024			Bond Future	1	21,500,000	Member	Buy
2024-04-25 12:02:15	2033 On 02/05/2024			Bond Future	1	43,400,000	Member	Buy
2024-04-25 12:02:15	2033 On 02/05/2024			Bond Future	1	43,400,000	Client	Sell
2024-04-25 12:02:15	2033 On 02/05/2024			Bond Future	1	7,300,000	Client	Sell
2024-04-25 12:02:15	2033 On 02/05/2024			Bond Future	1	7,300,000	Member	Buy
2024-04-25 12:02:15	2033 On 01/08/2024			Bond Future	1	43,400,000	Member	Sell
2024-04-25 12:02:15	2033 On 01/08/2024			Bond Future	1	7,300,000	Member	Sell
2024-04-25 12:02:15	2033 On 01/08/2024			Bond Future	1	21,500,000	Member	Sell
2024-04-25 12:02:15	2033 On 01/08/2024			Bond Future	1	7,300,000	Client	Buy
2024-04-25 12:02:15	2033 On 01/08/2024			Bond Future	1	21,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-25 12:02:15	2033 On 01/08/2024			Bond Future	1	43,400,000	Client	Buy
2024-04-25 15:33:00	2033 On 02/05/2024			Bond Future	1	1,000,000	Client	Buy
2024-04-25 15:33:00	2033 On 02/05/2024			Bond Future	1	15,000,000	Client	Buy
2024-04-25 15:33:00	2033 On 02/05/2024			Bond Future	1	1,000,000	Client	Sell
2024-04-25 15:33:00	2033 On 02/05/2024			Bond Future	1	15,000,000	Client	Sell
2024-04-25 15:33:00	2033 On 01/08/2024			Bond Future	1	1,000,000	Client	Sell
2024-04-25 15:33:00	2033 On 01/08/2024			Bond Future	1	15,000,000	Client	Buy
2024-04-25 15:33:00	2033 On 01/08/2024			Bond Future	1	15,000,000	Client	Sell
2024-04-25 15:33:00	2033 On 01/08/2024			Bond Future	1	1,000,000	Client	Buy
Total for 2033 Bond Future					24	641,600,000		
2024-04-25 15:33:00	2038 On 02/05/2024			Bond Future	1	71,000,000	Client	Buy
2024-04-25 15:33:00	2038 On 02/05/2024			Bond Future	1	24,000,000	Client	Buy
2024-04-25 15:33:00	2038 On 02/05/2024			Bond Future	1	24,000,000	Client	Sell
2024-04-25 15:33:00	2038 On 02/05/2024			Bond Future	1	71,000,000	Client	Sell
2024-04-25 15:33:00	2038 On 01/08/2024			Bond Future	1	71,000,000	Client	Buy
2024-04-25 15:33:00	2038 On 01/08/2024			Bond Future	1	24,000,000	Client	Sell
2024-04-25 15:33:00	2038 On 01/08/2024			Bond Future	1	24,000,000	Client	Buy
2024-04-25 15:33:00	2038 On 01/08/2024			Bond Future	1	71,000,000	Client	Sell
Total for 2038 Bond Future					8	380,000,000		
2024-04-25 08:35:11	2040 On 07/11/2024			Bond Future	1	155,700,000	Member	Sell
2024-04-25 08:36:03	2040 On 07/11/2024			Bond Future	1	155,700,000	Member	Buy
2024-04-25 09:51:29	2040 On 07/11/2024			Bond Future	1	155,700,000	Member	Sell
2024-04-25 09:51:29	2040 On 07/11/2024			Bond Future	1	155,700,000	Client	Buy
2024-04-25 15:33:00	2040 On 02/05/2024			Bond Future	1	25,000,000	Client	Buy
2024-04-25 15:33:00	2040 On 02/05/2024			Bond Future	1	25,000,000	Client	Sell
2024-04-25 15:33:00	2040 On 01/08/2024			Bond Future	1	25,000,000	Client	Sell
2024-04-25 15:33:00	2040 On 01/08/2024			Bond Future	1	25,000,000	Client	Buy
2024-04-25 15:53:04	2040 On 01/08/2024			Bond Future	1	44,100,000	Member	Buy
2024-04-25 17:19:02	2040 On 01/08/2024			Bond Future	1	44,100,000	Client	Sell
Total for 2040 Bond Future					10	811,000,000		
2024-04-25 11:42:15	2046 On 02/05/2024			Bond Future	1	80,300,000	Member	Sell
2024-04-25 11:42:15	2046 On 02/05/2024			Bond Future	1	80,300,000	Member	Buy
2024-04-25 11:42:15	2046 On 01/08/2024			Bond Future	1	80,300,000	Member	Buy
2024-04-25 11:42:15	2046 On 01/08/2024			Bond Future	1	80,300,000	Member	Sell
2024-04-25 12:02:15	2046 On 02/05/2024			Bond Future	1	48,300,000	Client	Sell
2024-04-25 12:02:15	2046 On 02/05/2024			Bond Future	1	23,900,000	Member	Buy
2024-04-25 12:02:15	2046 On 02/05/2024			Bond Future	1	8,100,000	Member	Buy
2024-04-25 12:02:15	2046 On 02/05/2024			Bond Future	1	8,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-25 12:02:15	2046 On 02/05/2024			Bond Future	1	23,900,000	Client	Sell
2024-04-25 12:02:15	2046 On 02/05/2024			Bond Future	1	48,300,000	Member	Buy
2024-04-25 12:02:15	2046 On 01/08/2024			Bond Future	1	8,100,000	Member	Sell
2024-04-25 12:02:15	2046 On 01/08/2024			Bond Future	1	8,100,000	Client	Buy
2024-04-25 12:02:15	2046 On 01/08/2024			Bond Future	1	23,900,000	Client	Buy
2024-04-25 12:02:15	2046 On 01/08/2024			Bond Future	1	48,300,000	Client	Buy
2024-04-25 12:02:15	2046 On 01/08/2024			Bond Future	1	23,900,000	Member	Sell
2024-04-25 12:02:15	2046 On 01/08/2024			Bond Future	1	48,300,000	Member	Sell
2024-04-25 15:06:59	2046 On 02/05/2024			Bond Future	1	80,300,000	Member	Sell
2024-04-25 15:06:59	2046 On 02/05/2024			Bond Future	1	80,300,000	Member	Buy
2024-04-25 17:11:35	2046 On 01/08/2024			Bond Future	1	54,000,000	Member	Sell
2024-04-25 17:20:41	2046 On 01/08/2024			Bond Future	1	54,000,000	Client	Buy
Total for 2046 Bond Future					20	911,000,000		
2024-04-25 12:46:37	2050 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-04-25 12:46:37	2050 On 02/05/2024			Bond Future	1	15,000,000	Member	Buy
2024-04-25 12:46:37	2050 On 01/08/2024			Bond Future	1	10,000,000	Member	Buy
2024-04-25 12:46:37	2050 On 01/08/2024			Bond Future	1	15,000,000	Member	Sell
2024-04-25 13:07:32	2050 On 02/05/2024			Bond Future	1	5,000,000	Client	Sell
2024-04-25 13:07:32	2050 On 02/05/2024			Bond Future	1	10,000,000	Client	Sell
2024-04-25 13:07:32	2050 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
2024-04-25 13:07:32	2050 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-04-25 13:07:32	2050 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-04-25 13:16:37	2050 On 01/08/2024			Bond Future	1	10,000,000	Member	Sell
2024-04-25 13:16:37	2050 On 01/08/2024			Bond Future	1	5,000,000	Client	Buy
2024-04-25 13:16:37	2050 On 01/08/2024			Bond Future	1	5,000,000	Member	Buy
2024-04-25 13:16:37	2050 On 01/08/2024			Bond Future	1	10,000,000	Client	Buy
2024-04-25 13:16:37	2050 On 01/08/2024			Bond Future	1	5,000,000	Member	Sell
Total for 2050 Bond Future					14	120,000,000		
2024-04-25 12:22:00	GOVI On 02/05/2024			GOVI	1	10,000	Client	Buy
2024-04-25 12:22:00	GOVI On 02/05/2024			GOVI	1	10,000	Member	Sell
2024-04-25 14:22:35	GOVI On 02/05/2024			GOVI	1	180,000	Member	Sell
2024-04-25 14:22:35	GOVI On 02/05/2024			GOVI	1	180,000	Member	Buy
2024-04-25 14:22:35	GOVI On 01/08/2024			GOVI	1	180,000	Member	Sell
2024-04-25 14:22:35	GOVI On 01/08/2024			GOVI	1	180,000	Member	Buy
2024-04-25 16:15:14	GOVI On 02/05/2024			GOVI	1	180,000	Member	Buy
2024-04-25 16:15:14	GOVI On 02/05/2024			GOVI	1	180,000	Client	Sell
2024-04-25 16:15:38	GOVI On 01/08/2024			GOVI	1	180,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-25 16:15:38	GOVI On 01/08/2024			GOVI	1	180,000	Member	Sell
Total for GOVI GOVI					10	1,460,000		
2024-04-25 11:11:12	IGOV On 02/05/2024			Index Future	1	50,000	Member	Sell
2024-04-25 11:11:12	IGOV On 02/05/2024			Index Future	1	50,000	Member	Buy
2024-04-25 11:11:12	IGOV On 01/08/2024			Index Future	1	50,000	Member	Sell
2024-04-25 11:11:12	IGOV On 01/08/2024			Index Future	1	50,000	Member	Buy
2024-04-25 11:17:59	IGOV On 02/05/2024			Index Future	1	50,000	Member	Buy
2024-04-25 11:17:59	IGOV On 02/05/2024			Index Future	1	50,000	Client	Sell
2024-04-25 11:18:24	IGOV On 01/08/2024			Index Future	1	50,000	Member	Sell
2024-04-25 11:18:24	IGOV On 01/08/2024			Index Future	1	50,000	Client	Buy
2024-04-25 12:22:00	IGOV On 02/05/2024			Index Future	1	30,000	Client	Sell
2024-04-25 12:22:00	IGOV On 02/05/2024			Index Future	1	30,000	Member	Buy
2024-04-25 14:24:08	IGOV On 02/05/2024			Index Future	1	60,000	Member	Sell
2024-04-25 14:24:08	IGOV On 02/05/2024			Index Future	1	60,000	Member	Buy
2024-04-25 14:24:08	IGOV On 01/08/2024			Index Future	1	60,000	Member	Buy
2024-04-25 14:24:08	IGOV On 01/08/2024			Index Future	1	60,000	Member	Sell
2024-04-25 16:21:50	IGOV On 01/08/2024			Index Future	1	60,000	Client	Buy
2024-04-25 16:21:50	IGOV On 01/08/2024			Index Future	1	60,000	Member	Sell
2024-04-25 16:22:12	IGOV On 02/05/2024			Index Future	1	60,000	Client	Sell
2024-04-25 16:22:12	IGOV On 02/05/2024			Index Future	1	60,000	Member	Buy
Total for IGOV Index Future					18	940,000		
2024-04-25 12:09:01	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-04-25 12:09:47	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-04-25 12:30:37	R035 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-04-25 12:30:37	R035 On 07/11/2024			Bond Future	1	5,000,000	Client	Buy
2024-04-25 12:54:37	R035 On 01/08/2024	12.20	Call	Bond Future	1	510,000,000	Member	Sell
2024-04-25 12:54:37	R035 On 01/08/2024	12.20	Call	Bond Future	1	510,000,000	Member	Buy
2024-04-25 13:12:18	R035 On 01/08/2024	12.20	Call	Bond Future	1	510,000,000	Member	Sell
2024-04-25 13:12:18	R035 On 01/08/2024	12.20	Call	Bond Future	1	8,300,000	Member	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	700,000	Member	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	800,000	Member	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	55,600,000	Member	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	212,200,000	Member	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	4,400,000	Member	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	800,000	Member	Sell
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	800,000	Client	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	55,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	55,600,000	Client	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	212,200,000	Member	Sell
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	212,200,000	Client	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	4,400,000	Member	Sell
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	4,400,000	Client	Buy
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	700,000	Member	Sell
2024-04-25 16:29:32	R035 On 01/08/2024	12.20	Call	Bond Future	1	700,000	Client	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	64,400,000	Member	Sell
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	64,400,000	Client	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	137,800,000	Member	Sell
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	137,800,000	Client	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	25,800,000	Member	Sell
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	25,800,000	Client	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	8,300,000	Member	Sell
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	8,300,000	Client	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	25,800,000	Member	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	64,400,000	Member	Buy
2024-04-25 16:29:33	R035 On 01/08/2024	12.20	Call	Bond Future	1	137,800,000	Member	Buy
Total for R035 Bond Future					34	3,080,000,000		
2024-04-25 15:53:04	R186 On 01/08/2024			Bond Future	1	69,600,000	Member	Buy
2024-04-25 17:17:59	R186 On 01/08/2024			Bond Future	1	69,600,000	Client	Sell
2024-04-25 17:24:10	R186 On 01/08/2024			Bond Future	1	3,800,000	Member	Buy
2024-04-25 17:46:41	R186 On 01/08/2024			Bond Future	1	3,800,000	Client	Sell
Total for R186 Bond Future					4	146,800,000		
2024-04-25 15:33:00	R210 On 02/05/2024			Bond Future	1	11,000,000	Client	Buy
2024-04-25 15:33:00	R210 On 02/05/2024			Bond Future	1	11,000,000	Client	Sell
2024-04-25 15:33:00	R210 On 02/05/2024			Bond Future	1	11,000,000	Client	Buy
2024-04-25 15:33:00	R210 On 02/05/2024			Bond Future	1	11,000,000	Client	Buy
2024-04-25 15:33:00	R210 On 02/05/2024			Bond Future	1	11,000,000	Client	Sell
2024-04-25 15:33:00	R210 On 02/05/2024			Bond Future	1	11,000,000	Client	Sell
2024-04-25 15:33:00	R210 On 01/08/2024			Bond Future	1	11,000,000	Client	Buy
2024-04-25 15:33:00	R210 On 01/08/2024			Bond Future	1	11,000,000	Client	Sell
Total for R210 Bond Future					8	88,000,000		
2024-04-25 08:35:11	R214 On 07/11/2024			Bond Future	1	24,500,000	Member	Sell
2024-04-25 08:35:50	R214 On 07/11/2024			Bond Future	1	24,500,000	Member	Buy
2024-04-25 09:50:48	R214 On 07/11/2024			Bond Future	1	24,500,000	Member	Sell
2024-04-25 09:50:48	R214 On 07/11/2024			Bond Future	1	24,500,000	Client	Buy
2024-04-25 10:28:52	R214 On 01/08/2024			Bond Future	1	12,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-04-25 10:28:52	R214 On 01/08/2024			Bond Future	1	13,400,000	Member	Sell
2024-04-25 10:37:38	R214 On 01/08/2024			Bond Future	1	700,000	Member	Buy
2024-04-25 10:37:38	R214 On 01/08/2024			Bond Future	1	700,000	Member	Sell
2024-04-25 10:37:38	R214 On 01/08/2024			Bond Future	1	12,700,000	Client	Buy
2024-04-25 10:37:38	R214 On 01/08/2024			Bond Future	1	12,700,000	Member	Sell
2024-04-25 10:37:38	R214 On 01/08/2024			Bond Future	1	700,000	Client	Buy
Total for R214 Bond Future					11	151,600,000		
Grand Total for all Instruments					199	7,420,600,000		