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VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/02/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-20 16:40:35	2030 On 02/05/2024			Bond Future	1	32,400,000	Member	Buy
2024-02-20 16:48:18	2030 On 02/05/2024			Bond Future	1	8,000,000	Member	Sell
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	13,600,000	Member	Sell
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	10,800,000	Member	Sell
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	10,800,000	Client	Sell
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	8,000,000	Client	Sell
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	13,600,000	Member	Buy
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	10,800,000	Member	Buy
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	13,600,000	Client	Sell
2024-02-20 16:49:26	2030 On 02/05/2024			Bond Future	1	8,000,000	Member	Buy
Total for 2030 Bond Future					10	129,600,000		
2024-02-20 16:40:35	2032 On 02/05/2024			Bond Future	1	11,300,000	Member	Buy
2024-02-20 16:50:11	2032 On 02/05/2024			Bond Future	1	11,300,000	Member	Sell
2024-02-20 16:50:39	2032 On 02/05/2024			Bond Future	1	11,300,000	Member	Buy
2024-02-20 16:50:39	2032 On 02/05/2024			Bond Future	1	11,300,000	Client	Sell
Total for 2032 Bond Future					4	45,200,000		
2024-02-20 11:13:00	2037 On 01/08/2024			Bond Future	1	179,000,000	Member	Buy
2024-02-20 11:13:54	2037 On 01/08/2024			Bond Future	1	179,000,000	Member	Sell
2024-02-20 11:44:18	2037 On 01/08/2024			Bond Future	1	179,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-20 11:44:18	2037 On 01/08/2024			Bond Future	1	179,000,000	Client	Sell
2024-02-20 16:40:35	2037 On 02/05/2024			Bond Future	1	19,800,000	Member	Buy
2024-02-20 16:53:33	2037 On 02/05/2024			Bond Future	1	9,300,000	Member	Sell
2024-02-20 16:54:40	2037 On 02/05/2024			Bond Future	1	10,500,000	Member	Sell
2024-02-20 16:54:40	2037 On 02/05/2024			Bond Future	1	9,300,000	Member	Buy
2024-02-20 16:54:40	2037 On 02/05/2024			Bond Future	1	10,500,000	Client	Sell
2024-02-20 16:54:40	2037 On 02/05/2024			Bond Future	1	9,300,000	Client	Sell
2024-02-20 16:54:40	2037 On 02/05/2024			Bond Future	1	10,500,000	Member	Buy
Total for 2037 Bond Future					11	795,200,000		
2024-02-20 10:20:00	2040 On 02/05/2024			Bond Future	1	75,000,000	Member	Buy
2024-02-20 10:41:35	2040 On 02/05/2024			Bond Future	1	9,500,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	47,700,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	7,900,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	4,200,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	3,200,000	Member	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	7,900,000	Client	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	3,200,000	Member	Buy
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	9,500,000	Member	Buy
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	3,200,000	Client	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	47,700,000	Member	Buy
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	9,500,000	Client	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	1,700,000	Client	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	7,900,000	Member	Buy
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	4,200,000	Client	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	800,000	Client	Sell
2024-02-20 10:43:15	2040 On 02/05/2024			Bond Future	1	47,700,000	Client	Sell
2024-02-20 11:13:00	2040 On 02/05/2024			Bond Future	1	11,000,000	Member	Buy
2024-02-20 11:14:28	2040 On 02/05/2024			Bond Future	1	11,000,000	Member	Sell
2024-02-20 11:44:42	2040 On 02/05/2024			Bond Future	1	11,000,000	Client	Sell
2024-02-20 11:44:42	2040 On 02/05/2024			Bond Future	1	11,000,000	Member	Buy
2024-02-20 16:40:35	2040 On 02/05/2024			Bond Future	1	8,500,000	Member	Buy
2024-02-20 16:40:35	2040 On 02/05/2024			Bond Future	1	12,800,000	Member	Buy
2024-02-20 16:56:02	2040 On 02/05/2024			Bond Future	1	5,300,000	Member	Sell
2024-02-20 16:56:52	2040 On 02/05/2024			Bond Future	1	7,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-20 16:56:52	2040 On 02/05/2024			Bond Future	1	7,500,000	Member	Buy
2024-02-20 16:56:52	2040 On 02/05/2024			Bond Future	1	7,500,000	Client	Sell
2024-02-20 16:56:53	2040 On 02/05/2024			Bond Future	1	5,300,000	Client	Sell
2024-02-20 16:56:53	2040 On 02/05/2024			Bond Future	1	5,300,000	Member	Buy
2024-02-20 16:58:45	2040 On 02/05/2024			Bond Future	1	8,500,000	Member	Sell
2024-02-20 16:59:07	2040 On 02/05/2024			Bond Future	1	8,500,000	Client	Sell
2024-02-20 16:59:07	2040 On 02/05/2024			Bond Future	1	8,500,000	Member	Buy
Total for 2040 Bond Future					37	429,200,000		
2024-02-20 10:20:00	2044 On 02/05/2024			Bond Future	1	39,000,000	Member	Sell
2024-02-20 10:43:55	2044 On 02/05/2024			Bond Future	1	4,700,000	Member	Buy
2024-02-20 11:24:20	2044 On 02/05/2024			Bond Future	1	25,500,000	Member	Buy
2024-02-20 11:24:20	2044 On 02/05/2024			Bond Future	1	800,000	Member	Buy
2024-02-20 11:24:20	2044 On 02/05/2024			Bond Future	1	25,500,000	Client	Buy
2024-02-20 11:24:20	2044 On 02/05/2024			Bond Future	1	25,500,000	Member	Sell
2024-02-20 11:24:20	2044 On 02/05/2024			Bond Future	1	800,000	Member	Sell
2024-02-20 11:24:20	2044 On 02/05/2024			Bond Future	1	800,000	Client	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	2,100,000	Client	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	4,700,000	Client	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	3,900,000	Client	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	2,100,000	Member	Sell
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	3,900,000	Member	Sell
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	400,000	Client	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	1,600,000	Client	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	4,700,000	Member	Sell
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	1,600,000	Member	Sell
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	3,900,000	Member	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	1,600,000	Member	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-02-20 11:24:21	2044 On 02/05/2024			Bond Future	1	2,100,000	Member	Buy
2024-02-20 16:40:35	2044 On 02/05/2024			Bond Future	1	12,800,000	Member	Buy
2024-02-20 16:57:35	2044 On 02/05/2024			Bond Future	1	5,300,000	Member	Sell
2024-02-20 16:58:05	2044 On 02/05/2024			Bond Future	1	7,500,000	Member	Sell
2024-02-20 16:58:05	2044 On 02/05/2024			Bond Future	1	5,300,000	Client	Sell
2024-02-20 16:58:05	2044 On 02/05/2024			Bond Future	1	7,500,000	Member	Buy
2024-02-20 16:58:05	2044 On 02/05/2024			Bond Future	1	5,300,000	Member	Buy
2024-02-20 16:58:05	2044 On 02/05/2024			Bond Future	1	7,500,000	Client	Sell
Total for 2044 Bond Future					29	207,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-20 16:59:31	2046 On 02/05/2024			Bond Future	1	2,500,000	Member	Buy
2024-02-20 17:07:41	2046 On 02/05/2024			Bond Future	1	2,500,000	Member	Sell
2024-02-20 17:09:26	2046 On 02/05/2024			Bond Future	1	2,500,000	Client	Sell
2024-02-20 17:09:26	2046 On 02/05/2024			Bond Future	1	2,500,000	Member	Buy
Total for 2046 Bond Future					4	10,000,000		
2024-02-20 17:05:51	2050 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-02-20 17:08:18	2050 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-02-20 17:09:03	2050 On 02/05/2024			Bond Future	1	2,200,000	Client	Sell
2024-02-20 17:09:03	2050 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
Total for 2050 Bond Future					4	8,800,000		
2024-02-20 10:20:00	R035 On 02/05/2024			Bond Future	1	39,000,000	Member	Sell
2024-02-20 10:48:42	R035 On 02/05/2024			Bond Future	1	5,000,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	24,700,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	900,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	4,100,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	1,700,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	400,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	2,200,000	Member	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	1,700,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	400,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	24,700,000	Client	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	400,000	Client	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	5,000,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	2,200,000	Client	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	24,700,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	5,000,000	Client	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	900,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	1,700,000	Client	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	4,100,000	Client	Buy
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	4,100,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	2,200,000	Member	Sell
2024-02-20 10:50:33	R035 On 02/05/2024			Bond Future	1	900,000	Client	Buy
2024-02-20 16:40:35	R035 On 02/05/2024			Bond Future	1	12,900,000	Member	Buy
2024-02-20 16:51:48	R035 On 02/05/2024			Bond Future	1	1,500,000	Member	Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	9,600,000	Member	Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	1,800,000	Member	Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	1,800,000	Client	Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	9,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	9,600,000	Client	Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	1,500,000	Client	Sell
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	1,500,000	Member	Buy
2024-02-20 16:52:38	R035 On 02/05/2024			Bond Future	1	1,800,000	Member	Buy
Total for R035 Bond Future					32	207,600,000		
2024-02-20 11:37:46	R186 On 02/05/2024			Bond Future	1	26,600,000	Member	Sell
2024-02-20 11:38:51	R186 On 02/05/2024			Bond Future	1	3,400,000	Member	Buy
2024-02-20 11:45:14	R186 On 02/05/2024			Bond Future	1	23,200,000	Member	Buy
2024-02-20 11:45:14	R186 On 02/05/2024			Bond Future	1	3,400,000	Client	Buy
2024-02-20 11:45:14	R186 On 02/05/2024			Bond Future	1	23,200,000	Client	Buy
2024-02-20 11:45:14	R186 On 02/05/2024			Bond Future	1	3,400,000	Member	Sell
2024-02-20 11:45:14	R186 On 02/05/2024			Bond Future	1	23,200,000	Member	Sell
2024-02-20 15:59:50	R186 On 02/05/2024			Bond Future	1	18,900,000	Member	Buy
2024-02-20 16:16:00	R186 On 02/05/2024			Bond Future	1	18,900,000	Member	Sell
2024-02-20 16:16:17	R186 On 02/05/2024			Bond Future	1	18,900,000	Member	Buy
2024-02-20 16:16:17	R186 On 02/05/2024			Bond Future	1	18,900,000	Client	Sell
2024-02-20 16:40:35	R186 On 02/05/2024			Bond Future	1	32,400,000	Member	Buy
2024-02-20 16:47:16	R186 On 02/05/2024			Bond Future	1	3,600,000	Member	Sell
2024-02-20 16:47:39	R186 On 02/05/2024			Bond Future	1	11,100,000	Member	Sell
2024-02-20 16:47:39	R186 On 02/05/2024			Bond Future	1	11,100,000	Member	Buy
2024-02-20 16:47:39	R186 On 02/05/2024			Bond Future	1	11,100,000	Client	Sell
2024-02-20 16:47:39	R186 On 02/05/2024			Bond Future	1	17,700,000	Member	Sell
2024-02-20 16:47:39	R186 On 02/05/2024			Bond Future	1	17,700,000	Member	Buy
2024-02-20 16:47:39	R186 On 02/05/2024			Bond Future	1	17,700,000	Client	Sell
2024-02-20 16:47:40	R186 On 02/05/2024			Bond Future	1	3,600,000	Member	Buy
2024-02-20 16:47:40	R186 On 02/05/2024			Bond Future	1	3,600,000	Client	Sell
Total for R186 Bond Future					21	311,600,000		
2024-02-20 15:59:50	R213 On 02/05/2024			Bond Future	1	17,700,000	Member	Buy
2024-02-20 16:14:38	R213 On 02/05/2024			Bond Future	1	17,700,000	Member	Sell
2024-02-20 16:15:10	R213 On 02/05/2024			Bond Future	1	17,700,000	Client	Sell
2024-02-20 16:15:10	R213 On 02/05/2024			Bond Future	1	17,700,000	Member	Buy
2024-02-20 16:40:35	R213 On 02/05/2024			Bond Future	1	11,100,000	Member	Buy
2024-02-20 16:59:59	R213 On 02/05/2024			Bond Future	1	7,300,000	Member	Sell
2024-02-20 17:00:42	R213 On 02/05/2024			Bond Future	1	3,800,000	Member	Sell
2024-02-20 17:00:42	R213 On 02/05/2024			Bond Future	1	3,800,000	Member	Buy
2024-02-20 17:00:42	R213 On 02/05/2024			Bond Future	1	7,300,000	Member	Buy
2024-02-20 17:00:42	R213 On 02/05/2024			Bond Future	1	7,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-02-20 17:00:42	R213 On 02/05/2024			Bond Future	1	3,800,000	Client	Sell
Total for R213 Bond Future					11	115,200,000		
2024-02-20 15:48:32	R214 On 02/05/2024			Bond Future	1	200,000,000	Member	Buy
2024-02-20 16:40:08	R214 On 02/05/2024			Bond Future	1	9,800,000	Member	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	58,900,000	Member	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	19,200,000	Member	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	10,000,000	Member	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	51,500,000	Client	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	10,000,000	Client	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	51,500,000	Member	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	50,600,000	Member	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	9,800,000	Client	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	19,200,000	Client	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	9,800,000	Member	Buy
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	19,200,000	Member	Buy
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	58,900,000	Client	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	10,000,000	Member	Buy
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	58,900,000	Member	Buy
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	50,600,000	Client	Sell
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	50,600,000	Member	Buy
2024-02-20 16:43:02	R214 On 02/05/2024			Bond Future	1	51,500,000	Member	Buy
Total for R214 Bond Future					19	800,000,000		
2024-02-20 16:40:35	R248 On 02/05/2024			Bond Future	1	16,700,000	Member	Buy
2024-02-20 17:01:28	R248 On 02/05/2024			Bond Future	1	6,900,000	Member	Sell
2024-02-20 17:02:12	R248 On 02/05/2024			Bond Future	1	9,800,000	Member	Sell
2024-02-20 17:02:12	R248 On 02/05/2024			Bond Future	1	6,900,000	Member	Buy
2024-02-20 17:02:12	R248 On 02/05/2024			Bond Future	1	6,900,000	Client	Sell
2024-02-20 17:02:12	R248 On 02/05/2024			Bond Future	1	9,800,000	Member	Buy
2024-02-20 17:02:12	R248 On 02/05/2024			Bond Future	1	9,800,000	Client	Sell
Total for R248 Bond Future					7	66,800,000		
Grand Total for all Instruments					189	3,126,400,000		