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VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-02 16:21:43	2030 On 07/11/2024			Bond Future	1	78,000,000	Member	Buy
2024-10-02 16:23:50	2030 On 07/11/2024			Bond Future	1	78,000,000	Client	Sell
Total for 2030 Bond Future					2	156,000,000		
2024-10-02 14:13:42	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-10-02 14:13:42	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Buy
2024-10-02 15:18:13	2032 On 07/11/2024			Bond Future	1	3,400,000	Member	Sell
2024-10-02 15:18:13	2032 On 07/11/2024			Bond Future	1	3,400,000	Client	Buy
Total for 2032 Bond Future					4	13,600,000		
2024-10-02 13:09:10	2033 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-10-02 13:09:10	2033 On 07/11/2024			Bond Future	1	13,200,000	Member	Buy
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	9,300,000	Member	Sell
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	3,600,000	Member	Sell
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	9,300,000	Client	Sell
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	9,300,000	Member	Buy
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	3,600,000	Client	Sell
2024-10-02 13:25:10	2033 On 07/11/2024			Bond Future	1	3,600,000	Member	Buy
2024-10-02 13:57:10	2033 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-02 13:57:10	2033 On 07/11/2024			Bond Future	1	2,200,000	Member	Sell
2024-10-02 15:18:34	2033 On 07/11/2024			Bond Future	1	2,200,000	Client	Sell
2024-10-02 15:18:34	2033 On 07/11/2024			Bond Future	1	2,200,000	Member	Buy
Total for 2033 Bond Future					14	61,600,000		
2024-10-02 13:06:38	2037 On 07/11/2024			Bond Future	1	59,400,000	Member	Sell
2024-10-02 13:06:38	2037 On 07/11/2024			Bond Future	1	59,400,000	Member	Buy
2024-10-02 14:49:00	2037 On 07/11/2024			Bond Future	1	15,800,000	Member	Buy
2024-10-02 14:49:00	2037 On 07/11/2024			Bond Future	1	59,400,000	Member	Sell
2024-10-02 14:55:54	2037 On 07/11/2024			Bond Future	1	11,700,000	Member	Buy
2024-10-02 14:55:54	2037 On 07/11/2024			Bond Future	1	11,700,000	Member	Sell
2024-10-02 14:55:54	2037 On 07/11/2024			Bond Future	1	11,700,000	Client	Buy
2024-10-02 14:55:55	2037 On 07/11/2024			Bond Future	1	15,800,000	Member	Sell
2024-10-02 14:55:55	2037 On 07/11/2024			Bond Future	1	31,900,000	Client	Buy
2024-10-02 14:55:55	2037 On 07/11/2024			Bond Future	1	31,900,000	Member	Buy
2024-10-02 14:55:55	2037 On 07/11/2024			Bond Future	1	15,800,000	Client	Buy
2024-10-02 14:55:55	2037 On 07/11/2024			Bond Future	1	31,900,000	Member	Sell
2024-10-02 15:26:14	2037 On 07/11/2024			Bond Future	1	46,000,000	Member	Buy
2024-10-02 15:42:43	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Sell
2024-10-02 15:44:06	2037 On 07/11/2024			Bond Future	1	1,100,000	Client	Sell
2024-10-02 15:44:06	2037 On 07/11/2024			Bond Future	1	27,600,000	Client	Sell
2024-10-02 15:44:06	2037 On 07/11/2024			Bond Future	1	27,600,000	Member	Sell
2024-10-02 15:44:06	2037 On 07/11/2024			Bond Future	1	1,100,000	Member	Sell
2024-10-02 15:44:06	2037 On 07/11/2024			Bond Future	1	1,100,000	Member	Buy
2024-10-02 15:44:06	2037 On 07/11/2024			Bond Future	1	27,600,000	Member	Buy
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	4,600,000	Client	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	500,000	Client	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	4,600,000	Member	Buy
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	4,600,000	Member	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	7,400,000	Member	Buy
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	2,300,000	Client	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	7,400,000	Client	Sell
2024-10-02 15:44:07	2037 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-10-02 17:05:01	2037 On 07/11/2024			Bond Future	1	57,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-02 17:08:50	2037 On 07/11/2024			Bond Future	1	57,600,000	Client	Sell
Total for 2037 Bond Future					36	655,600,000		
2024-10-02 16:51:16	2040 On 07/11/2024			Bond Future	1	36,000,000	Member	Buy
2024-10-02 17:10:24	2040 On 07/11/2024			Bond Future	1	36,000,000	Client	Sell
2024-10-02 17:19:13	2040 On 07/11/2024			Bond Future	1	57,600,000	Member	Buy
2024-10-02 17:37:32	2040 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-10-02 17:38:30	2040 On 07/11/2024			Bond Future	1	4,900,000	Member	Sell
2024-10-02 17:38:30	2040 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-10-02 17:38:30	2040 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-10-02 17:38:30	2040 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-10-02 17:38:30	2040 On 07/11/2024			Bond Future	1	33,000,000	Member	Sell
2024-10-02 17:38:30	2040 On 07/11/2024			Bond Future	1	9,300,000	Member	Sell
Total for 2040 Bond Future					10	187,200,000		
2024-10-02 11:06:52	2044 On 07/11/2024			Bond Future	1	81,600,000	Member	Sell
2024-10-02 11:25:22	2044 On 07/11/2024			Bond Future	1	81,600,000	Client	Buy
2024-10-02 16:21:43	2044 On 07/11/2024			Bond Future	1	20,000,000	Member	Buy
2024-10-02 16:25:07	2044 On 07/11/2024			Bond Future	1	20,000,000	Client	Sell
Total for 2044 Bond Future					4	203,200,000		
2024-10-02 10:27:35	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-10-02 10:36:24	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Buy
2024-10-02 10:36:42	R035 On 07/11/2024			Bond Future	1	10,000,000	Client	Buy
2024-10-02 10:36:42	R035 On 07/11/2024			Bond Future	1	10,000,000	Member	Sell
2024-10-02 11:58:35	R035 On 07/11/2024			Bond Future	1	16,000,000	Member	Buy
2024-10-02 13:44:59	R035 On 07/11/2024			Bond Future	1	16,000,000	Member	Sell
2024-10-02 13:45:26	R035 On 07/11/2024			Bond Future	1	16,000,000	Member	Buy
2024-10-02 13:45:26	R035 On 07/11/2024			Bond Future	1	16,000,000	Client	Sell
2024-10-02 15:26:14	R035 On 07/11/2024			Bond Future	1	47,000,000	Member	Sell
2024-10-02 15:41:27	R035 On 07/11/2024			Bond Future	1	7,600,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	28,000,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	2,400,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	500,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	2,600,000	Member	Sell
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	2,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	28,000,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	1,200,000	Member	Sell
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	7,600,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	500,000	Member	Sell
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	7,600,000	Member	Sell
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	1,200,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	2,400,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	500,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	2,600,000	Client	Buy
2024-10-02 15:42:30	R035 On 07/11/2024			Bond Future	1	28,000,000	Member	Sell
2024-10-02 16:21:43	R035 On 07/11/2024			Bond Future	1	23,500,000	Member	Buy
2024-10-02 16:26:23	R035 On 07/11/2024			Bond Future	1	23,500,000	Client	Sell
Total for R035 Bond Future					32	339,000,000		
2024-10-02 16:51:16	R186 On 07/11/2024			Bond Future	1	13,700,000	Member	Buy
2024-10-02 17:11:23	R186 On 07/11/2024			Bond Future	1	13,700,000	Client	Sell
Total for R186 Bond Future					2	27,400,000		
2024-10-02 17:42:06	R209 On 07/11/2024			Bond Future	1	232,200,000	Member	Buy
2024-10-02 17:52:05	R209 On 07/11/2024			Bond Future	1	300,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	400,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	6,300,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	7,500,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	300,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	80,300,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	7,500,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	6,300,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	400,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	5,500,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	1,500,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	5,500,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	80,300,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	130,300,000	Member	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	300,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	5,500,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	130,300,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	6,300,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	7,500,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	1,500,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	400,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	1,500,000	Member	Buy
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	130,300,000	Client	Sell
2024-10-02 17:53:43	R209 On 07/11/2024			Bond Future	1	80,300,000	Client	Sell
Total for R209 Bond Future					28	928,800,000		
2024-10-02 17:21:55	R214 On 07/11/2024			Bond Future	1	54,100,000	Member	Buy
2024-10-02 17:42:36	R214 On 07/11/2024			Bond Future	1	3,000,000	Member	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	3,200,000	Member	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	3,000,000	Client	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	35,800,000	Client	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	35,800,000	Member	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	12,100,000	Member	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	3,200,000	Client	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	35,800,000	Member	Buy
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	12,100,000	Client	Sell
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	3,000,000	Member	Buy
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	3,200,000	Member	Buy
2024-10-02 17:43:31	R214 On 07/11/2024			Bond Future	1	12,100,000	Member	Buy
Total for R214 Bond Future					13	216,400,000		
2024-10-02 11:12:00	R248 On 07/11/2024			Bond Future	1	2,100,000	Member	Buy
2024-10-02 11:24:32	R248 On 07/11/2024			Bond Future	1	2,100,000	Client	Sell
2024-10-02 11:58:35	R248 On 07/11/2024			Bond Future	1	37,000,000	Member	Sell
2024-10-02 11:58:35	R248 On 07/11/2024			Bond Future	1	37,000,000	Member	Buy
2024-10-02 12:10:06	R248 On 07/11/2024			Bond Future	1	37,000,000	Member	Sell
2024-10-02 12:41:52	R248 On 07/11/2024			Bond Future	1	36,000,000	Member	Sell
2024-10-02 12:41:52	R248 On 07/11/2024			Bond Future	1	36,000,000	Member	Buy
2024-10-02 13:45:50	R248 On 07/11/2024			Bond Future	1	36,000,000	Client	Sell
2024-10-02 13:45:50	R248 On 07/11/2024			Bond Future	1	36,000,000	Member	Buy
2024-10-02 14:27:59	R248 On 07/11/2024			Bond Future	1	100,000	Member	Buy
2024-10-02 14:29:07	R248 On 07/11/2024			Bond Future	1	20,800,000	Member	Buy
2024-10-02 14:29:07	R248 On 07/11/2024			Bond Future	1	20,800,000	Client	Buy
2024-10-02 14:29:07	R248 On 07/11/2024			Bond Future	1	20,800,000	Member	Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	3,700,000	Client	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	2,300,000	Client	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	4,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	4,700,000	Member	Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	100,000	Member	Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	4,700,000	Client	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	3,700,000	Member	Sell
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	100,000	Client	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	4,700,000	Member	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	4,000,000	Member	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	3,700,000	Member	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	2,300,000	Member	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2024-10-02 14:29:08	R248 On 07/11/2024			Bond Future	1	2,300,000	Member	Sell
Total for R248 Bond Future					30	370,200,000		
Grand Total for all Instruments					175	3,159,000,000		