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VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/10/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-08 12:35:43	2030 On 07/11/2024			Bond Future	1	4,300,000	Member	Buy
2024-10-08 12:35:43	2030 On 07/11/2024			Bond Future	1	95,400,000	Member	Buy
2024-10-08 12:48:54	2030 On 07/11/2024			Bond Future	1	105,600,000	Member	Buy
2024-10-08 12:48:54	2030 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-10-08 12:52:08	2030 On 07/11/2024			Bond Future	1	4,800,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	7,200,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	24,900,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	18,400,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	8,700,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	25,300,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	8,700,000	Client	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	18,400,000	Client	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	6,100,000	Member	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	6,100,000	Client	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	8,700,000	Member	Buy
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	7,200,000	Member	Buy
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	24,900,000	Member	Buy
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	18,400,000	Member	Buy
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	7,200,000	Client	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	24,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	6,100,000	Member	Buy
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	25,300,000	Member	Buy
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	25,300,000	Client	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
2024-10-08 12:55:46	2030 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-10-08 13:00:33	2030 On 07/11/2024			Bond Future	1	4,300,000	Client	Sell
2024-10-08 13:58:13	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-10-08 13:58:13	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-10-08 14:45:13	2030 On 06/02/2025			Bond Future	1	1,400,000	Client	Sell
2024-10-08 14:45:13	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-10-08 15:07:21	2030 On 07/11/2024			Bond Future	1	5,300,000	Member	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	28,000,000	Member	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	27,600,000	Member	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	20,400,000	Member	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	9,600,000	Member	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	8,000,000	Member	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	20,400,000	Member	Buy
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	27,600,000	Member	Buy
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	28,000,000	Client	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	9,600,000	Member	Buy
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	27,600,000	Client	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	28,000,000	Member	Buy
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	9,600,000	Client	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	8,000,000	Member	Buy
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	20,400,000	Client	Sell
2024-10-08 15:09:27	2030 On 07/11/2024			Bond Future	1	8,000,000	Client	Sell
2024-10-08 15:09:28	2030 On 07/11/2024			Bond Future	1	6,700,000	Member	Buy
2024-10-08 15:09:28	2030 On 07/11/2024			Bond Future	1	6,700,000	Client	Sell
2024-10-08 15:09:28	2030 On 07/11/2024			Bond Future	1	5,300,000	Member	Buy
2024-10-08 15:09:28	2030 On 07/11/2024			Bond Future	1	5,300,000	Client	Sell
2024-10-08 15:09:28	2030 On 07/11/2024			Bond Future	1	6,700,000	Member	Sell
2024-10-08 15:10:41	2030 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
2024-10-08 16:12:46	2030 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-10-08 16:59:40	2030 On 07/11/2024			Bond Future	1	4,500,000	Member	Buy
2024-10-08 16:59:40	2030 On 07/11/2024			Bond Future	1	100,800,000	Member	Buy
2024-10-08 17:08:01	2030 On 07/11/2024			Bond Future	1	5,000,000	Member	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	26,900,000	Member	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	26,300,000	Member	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	19,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	9,100,000	Member	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	7,700,000	Member	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	6,400,000	Member	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	6,400,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	7,700,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	19,400,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	26,900,000	Client	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	5,000,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	26,300,000	Client	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	9,100,000	Client	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	26,900,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	26,300,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	19,400,000	Client	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	6,400,000	Client	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	5,000,000	Client	Sell
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	9,100,000	Member	Buy
2024-10-08 17:08:47	2030 On 07/11/2024			Bond Future	1	7,700,000	Client	Sell
2024-10-08 17:10:40	2030 On 07/11/2024			Bond Future	1	2,000,000	Member	Sell
2024-10-08 17:11:13	2030 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-10-08 17:11:13	2030 On 07/11/2024			Bond Future	1	2,000,000	Client	Sell
2024-10-08 17:11:13	2030 On 07/11/2024			Bond Future	1	2,000,000	Member	Buy
2024-10-08 17:11:13	2030 On 07/11/2024			Bond Future	1	2,500,000	Member	Buy
2024-10-08 17:11:13	2030 On 07/11/2024			Bond Future	1	2,500,000	Client	Sell
2024-10-08 17:14:21	2030 On 07/11/2024			Bond Future	1	4,500,000	Client	Sell
Total for 2030 Bond Future					83	1,258,000,000		
2024-10-08 10:56:36	2032 On 07/11/2024			Bond Future	1	2,500,000	Member	Sell
2024-10-08 11:29:39	2032 On 07/11/2024			Bond Future	1	2,500,000	Client	Buy
2024-10-08 16:33:33	2032 On 07/11/2024			Bond Future	1	83,000,000	Member	Sell
2024-10-08 17:29:38	2032 On 07/11/2024			Bond Future	1	83,000,000	Client	Buy
Total for 2032 Bond Future					4	171,000,000		
2024-10-08 13:58:13	2037 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2024-10-08 13:58:13	2037 On 07/08/2025			Bond Future	1	1,500,000	Client	Buy
2024-10-08 17:10:15	2037 On 07/11/2024			Bond Future	1	1,900,000	Member	Buy
2024-10-08 17:23:33	2037 On 07/11/2024			Bond Future	1	565,900,000	Member	Sell
2024-10-08 17:41:16	2037 On 07/11/2024			Bond Future	1	18,000,000	Member	Buy
2024-10-08 17:42:44	2037 On 07/11/2024			Bond Future	1	14,200,000	Member	Buy
2024-10-08 17:42:44	2037 On 07/11/2024			Bond Future	1	10,200,000	Member	Sell
2024-10-08 17:42:44	2037 On 07/11/2024			Bond Future	1	10,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-10-08 17:42:44	2037 On 07/11/2024			Bond Future	1	14,200,000	Client	Buy
2024-10-08 17:42:44	2037 On 07/11/2024			Bond Future	1	14,200,000	Member	Sell
2024-10-08 17:42:44	2037 On 07/11/2024			Bond Future	1	10,200,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	110,000,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	18,000,000	Member	Sell
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	86,700,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	44,500,000	Member	Sell
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	18,000,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	86,700,000	Member	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	40,500,000	Member	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	86,700,000	Member	Sell
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	44,500,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	40,500,000	Member	Sell
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	110,000,000	Member	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	241,800,000	Member	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	44,500,000	Member	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	241,800,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	241,800,000	Member	Sell
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	40,500,000	Client	Buy
2024-10-08 17:42:45	2037 On 07/11/2024			Bond Future	1	110,000,000	Member	Sell
2024-10-08 17:47:39	2037 On 07/11/2024			Bond Future	1	1,900,000	Client	Sell
Total for 2037 Bond Future					29	2,270,400,000		
2024-10-08 13:58:13	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2024-10-08 13:58:13	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Buy
2024-10-08 17:14:16	2040 On 07/11/2024			Bond Future	1	1,800,000	Member	Buy
2024-10-08 17:14:51	2040 On 07/11/2024			Bond Future	1	283,000,000	Member	Buy
2024-10-08 17:24:57	2040 On 07/11/2024			Bond Future	1	9,400,000	Member	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	30,000,000	Member	Buy
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	224,300,000	Member	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	30,000,000	Member	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	19,300,000	Member	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	9,400,000	Client	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	224,300,000	Client	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	19,300,000	Client	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	9,400,000	Member	Buy
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	19,300,000	Member	Buy
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	30,000,000	Client	Sell
2024-10-08 17:28:35	2040 On 07/11/2024			Bond Future	1	224,300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-08 17:46:00	2040 On 07/11/2024			Bond Future	1	1,800,000	Client	Sell
Total for 2040 Bond Future					17	1,138,800,000		
2024-10-08 11:21:00	2044 On 07/11/2024			Bond Future	1	18,300,000	Member	Buy
2024-10-08 11:30:12	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,100,000	Client	Buy
2024-10-08 11:30:12	2044 On 08/05/2025	10.92	Call	Bond Future	1	12,100,000	Client	Sell
2024-10-08 11:34:50	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,100,000	Client	Sell
2024-10-08 11:34:50	2044 On 08/05/2025	11.65	Put	Bond Future	1	12,100,000	Client	Buy
2024-10-08 11:38:23	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,100,000	Client	Buy
2024-10-08 11:38:23	2044 On 08/05/2025	12.40	Put	Bond Future	1	12,100,000	Client	Sell
2024-10-08 12:50:18	2044 On 07/11/2024			Bond Future	1	700,000	Member	Sell
2024-10-08 12:51:02	2044 On 07/11/2024			Bond Future	1	700,000	Member	Buy
2024-10-08 12:51:02	2044 On 07/11/2024			Bond Future	1	17,600,000	Client	Sell
2024-10-08 12:51:02	2044 On 07/11/2024			Bond Future	1	17,600,000	Member	Buy
2024-10-08 12:51:02	2044 On 07/11/2024			Bond Future	1	17,600,000	Member	Sell
2024-10-08 12:51:02	2044 On 07/11/2024			Bond Future	1	700,000	Client	Sell
2024-10-08 15:39:59	2044 On 07/11/2024			Bond Future	1	16,500,000	Member	Buy
2024-10-08 16:31:34	2044 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2024-10-08 16:32:20	2044 On 07/11/2024			Bond Future	1	15,900,000	Member	Sell
2024-10-08 16:32:20	2044 On 07/11/2024			Bond Future	1	600,000	Client	Sell
2024-10-08 16:32:20	2044 On 07/11/2024			Bond Future	1	15,900,000	Client	Sell
2024-10-08 16:32:20	2044 On 07/11/2024			Bond Future	1	15,900,000	Member	Buy
2024-10-08 16:32:20	2044 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2024-10-08 17:00:30	2044 On 07/11/2024			Bond Future	1	6,000,000	Member	Sell
2024-10-08 17:14:51	2044 On 07/11/2024			Bond Future	1	91,500,000	Member	Buy
2024-10-08 17:39:31	2044 On 07/11/2024			Bond Future	1	200,000	Member	Buy
2024-10-08 17:40:10	2044 On 07/11/2024			Bond Future	1	5,800,000	Member	Buy
2024-10-08 17:40:10	2044 On 07/11/2024			Bond Future	1	5,800,000	Client	Buy
2024-10-08 17:40:10	2044 On 07/11/2024			Bond Future	1	5,800,000	Member	Sell
2024-10-08 17:40:10	2044 On 07/11/2024			Bond Future	1	200,000	Client	Buy
2024-10-08 17:40:10	2044 On 07/11/2024			Bond Future	1	200,000	Member	Sell
2024-10-08 17:43:58	2044 On 07/11/2024			Bond Future	1	50,000,000	Member	Sell
2024-10-08 17:44:29	2044 On 07/11/2024			Bond Future	1	41,500,000	Member	Sell
2024-10-08 17:44:29	2044 On 07/11/2024			Bond Future	1	50,000,000	Member	Buy
2024-10-08 17:44:29	2044 On 07/11/2024			Bond Future	1	50,000,000	Client	Sell
2024-10-08 17:44:29	2044 On 07/11/2024			Bond Future	1	41,500,000	Client	Sell
2024-10-08 17:44:29	2044 On 07/11/2024			Bond Future	1	41,500,000	Member	Buy
Total for 2044 Bond Future					34	601,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-10-08 13:58:13	R053 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-10-08 13:58:13	R053 On 06/02/2025			Bond Future	1	200,000	Member	Buy
Total for R053 Bond Future					2	400,000		
2024-10-08 16:12:46	R186 On 07/11/2024			Bond Future	1	4,800,000	Member	Buy
2024-10-08 17:46:04	R186 On 07/11/2024			Bond Future	1	4,800,000	Client	Sell
Total for R186 Bond Future					2	9,600,000		
2024-10-08 10:46:56	R202 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
2024-10-08 10:46:56	R202 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
2024-10-08 13:32:13	R202 On 07/11/2024			Bond Future	1	4,100,000	Member	Sell
2024-10-08 13:32:13	R202 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
2024-10-08 13:49:01	R202 On 07/11/2024			Bond Future	1	4,100,000	Member	Buy
2024-10-08 13:49:01	R202 On 07/11/2024			Bond Future	1	4,100,000	Client	Sell
Total for R202 Bond Future					6	24,600,000		
2024-10-08 13:58:13	R213 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-10-08 13:58:13	R213 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-10-08 14:44:23	R213 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-10-08 14:44:23	R213 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-10-08 16:12:46	R213 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2024-10-08 17:49:07	R213 On 07/11/2024			Bond Future	1	900,000	Client	Sell
Total for R213 Bond Future					6	6,600,000		
2024-10-08 13:58:13	R248 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-10-08 13:58:13	R248 On 06/02/2025			Bond Future	1	200,000	Client	Sell
Total for R248 Bond Future					2	400,000		
Grand Total for all Instruments					185	5,481,600,000		