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VAT Number: 4080119391

INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 10/11/2023

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-10 14:16:20	2025 On 01/02/2024			Bond Future	1	700,000	Member	Sell
2023-11-10 14:17:52	2025 On 01/02/2024			Bond Future	1	700,000	Member	Buy
2023-11-10 14:23:54	2025 On 01/02/2024			Bond Future	1	700,000	Client	Buy
2023-11-10 14:23:54	2025 On 01/02/2024			Bond Future	1	700,000	Member	Sell
Total for 2025 Bond Future					4	2,800,000		
2023-11-10 09:40:00	2029 On 01/02/2024			Bond Future	1	5,200,000	Member	Buy
2023-11-10 09:40:00	2029 On 01/02/2024			Bond Future	1	5,200,000	Client	Sell
Total for 2029 Bond Future					2	10,400,000		
2023-11-10 08:28:04	2032 On 01/02/2024			Bond Future	1	8,400,000	Member	Buy
2023-11-10 08:28:04	2032 On 01/02/2024			Bond Future	1	995,500,000	Member	Buy
2023-11-10 08:31:12	2032 On 01/02/2024			Bond Future	1	8,400,000	Client	Sell
2023-11-10 08:34:26	2032 On 01/02/2024			Bond Future	1	500,000	Member	Sell
2023-11-10 08:35:04	2032 On 01/02/2024			Bond Future	1	436,000,000	Member	Sell
2023-11-10 08:35:04	2032 On 01/02/2024			Bond Future	1	197,600,000	Member	Sell
2023-11-10 08:35:04	2032 On 01/02/2024			Bond Future	1	197,600,000	Client	Sell
2023-11-10 08:35:04	2032 On 01/02/2024			Bond Future	1	197,600,000	Member	Buy
2023-11-10 08:35:04	2032 On 01/02/2024			Bond Future	1	436,000,000	Member	Buy
2023-11-10 08:35:04	2032 On 01/02/2024			Bond Future	1	436,000,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	5,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	6,900,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	5,700,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	27,600,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	16,400,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	10,400,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	5,800,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	16,400,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,000,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	17,900,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	6,900,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,100,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	10,400,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,000,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	189,700,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	27,600,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	22,600,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	16,400,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,100,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,000,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,000,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	17,900,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	10,400,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	7,200,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	6,900,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	5,800,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	5,700,000	Member	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,000,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	22,600,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	5,700,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	7,200,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	27,600,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	189,700,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	17,900,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	189,700,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	7,200,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,000,000	Client	Sell
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	11,100,000	Member	Buy
2023-11-10 08:35:05	2032 On 01/02/2024			Bond Future	1	22,600,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	4,700,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	500,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	1,200,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	500,000	Member	Buy
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	2,200,000	Member	Buy
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Buy
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	1,200,000	Member	Buy
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	1,100,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	2,200,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	3,700,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	1,100,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	3,700,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	2,200,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	3,000,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	1,200,000	Member	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	3,000,000	Member	Buy
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	4,700,000	Member	Buy
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	3,000,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	2,200,000	Client	Sell
2023-11-10 08:35:06	2032 On 01/02/2024			Bond Future	1	3,700,000	Member	Buy
2023-11-10 12:20:15	2032 On 01/02/2024			Bond Future	1	2,300,000	Member	Sell
2023-11-10 14:35:09	2032 On 01/02/2024			Bond Future	1	1,900,000	Member	Buy
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	100,000	Member	Buy
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	300,000	Client	Buy
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	1,900,000	Client	Buy
2023-11-10 14:37:42	2032 On 01/02/2024			Bond Future	1	100,000	Client	Buy
2023-11-10 14:51:06	2032 On 01/02/2024			Bond Future	1	161,100,000	Member	Buy
2023-11-10 15:48:36	2032 On 01/02/2024			Bond Future	1	140,700,000	Member	Sell
2023-11-10 15:53:38	2032 On 01/02/2024			Bond Future	1	13,800,000	Member	Sell
2023-11-10 15:53:38	2032 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-10 15:53:38	2032 On 01/02/2024			Bond Future	1	13,800,000	Client	Sell
2023-11-10 15:53:38	2032 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-10 15:53:38	2032 On 01/02/2024			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-10 15:53:38	2032 On 01/02/2024			Bond Future	1	13,800,000	Member	Buy
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	400,000	Client	Sell
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	400,000	Member	Buy
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	4,400,000	Member	Buy
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	1,500,000	Client	Sell
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	140,700,000	Client	Sell
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	1,500,000	Member	Buy
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	4,400,000	Client	Sell
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	140,700,000	Member	Buy
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	4,400,000	Member	Sell
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	1,500,000	Member	Sell
2023-11-10 15:53:39	2032 On 01/02/2024			Bond Future	1	400,000	Member	Sell
Total for 2032 Bond Future					101	4,652,400,000		
2023-11-10 10:56:56	2037 On 01/02/2024			Bond Future	1	285,000,000	Member	Buy
2023-11-10 11:37:49	2037 On 01/02/2024			Bond Future	1	285,000,000	Member	Sell
2023-11-10 13:03:10	2037 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2023-11-10 13:04:10	2037 On 07/11/2024			Bond Future	1	600,000	Member	Buy
2023-11-10 13:22:59	2037 On 07/11/2024			Bond Future	1	600,000	Client	Buy
2023-11-10 13:22:59	2037 On 07/11/2024			Bond Future	1	600,000	Member	Sell
2023-11-10 14:51:06	2037 On 01/02/2024			Bond Future	1	55,300,000	Member	Buy
2023-11-10 15:49:46	2037 On 01/02/2024			Bond Future	1	6,200,000	Member	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	4,900,000	Member	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	16,100,000	Member	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	8,000,000	Member	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	7,900,000	Member	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	4,900,000	Client	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	16,100,000	Client	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	8,000,000	Member	Buy
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	7,900,000	Member	Buy
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	4,900,000	Member	Buy
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	7,900,000	Client	Sell
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	16,100,000	Member	Buy
2023-11-10 16:00:42	2037 On 01/02/2024			Bond Future	1	8,000,000	Client	Sell
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	10,100,000	Member	Buy
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	2,100,000	Client	Sell
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	2,100,000	Member	Buy
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	6,200,000	Client	Sell
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	10,100,000	Client	Sell
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	6,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	10,100,000	Member	Sell
2023-11-10 16:00:43	2037 On 01/02/2024			Bond Future	1	2,100,000	Member	Sell
Total for 2037 Bond Future					28	793,600,000		
2023-11-10 11:32:09	2040 On 01/02/2024			Bond Future	1	513,000,000	Member	Buy
2023-11-10 11:32:51	2040 On 01/02/2024			Bond Future	1	513,000,000	Member	Sell
2023-11-10 13:03:10	2040 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-10 13:03:54	2040 On 07/11/2024			Bond Future	1	1,400,000	Member	Buy
2023-11-10 13:23:28	2040 On 07/11/2024			Bond Future	1	1,400,000	Member	Sell
2023-11-10 13:23:28	2040 On 07/11/2024			Bond Future	1	1,400,000	Client	Buy
Total for 2040 Bond Future					6	1,031,600,000		
2023-11-10 10:09:29	2044 On 01/02/2024			Bond Future	1	9,500,000	Member	Sell
2023-11-10 10:14:29	2044 On 01/02/2024			Bond Future	1	3,900,000	Member	Buy
2023-11-10 10:14:53	2044 On 01/02/2024			Bond Future	1	5,600,000	Member	Buy
2023-11-10 10:14:53	2044 On 01/02/2024			Bond Future	1	5,600,000	Client	Buy
2023-11-10 10:14:53	2044 On 01/02/2024			Bond Future	1	3,900,000	Client	Buy
2023-11-10 10:14:53	2044 On 01/02/2024			Bond Future	1	5,600,000	Member	Sell
2023-11-10 10:14:53	2044 On 01/02/2024			Bond Future	1	3,900,000	Member	Sell
Total for 2044 Bond Future					7	38,000,000		
2023-11-10 14:51:06	R035 On 01/02/2024			Bond Future	1	287,600,000	Member	Buy
2023-11-10 15:49:11	R035 On 01/02/2024			Bond Future	1	256,400,000	Member	Sell
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	23,600,000	Member	Sell
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	256,400,000	Client	Sell
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	23,600,000	Client	Sell
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	23,600,000	Member	Buy
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	7,600,000	Member	Sell
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	7,600,000	Member	Buy
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	7,600,000	Client	Sell
2023-11-10 16:02:23	R035 On 01/02/2024			Bond Future	1	256,400,000	Member	Buy
Total for R035 Bond Future					10	1,150,400,000		
2023-11-10 08:28:04	R186 On 01/02/2024			Bond Future	1	2,300,000	Member	Buy
2023-11-10 08:32:01	R186 On 01/02/2024			Bond Future	1	100,000	Member	Sell
2023-11-10 08:32:40	R186 On 01/02/2024			Bond Future	1	1,900,000	Member	Buy
2023-11-10 08:32:40	R186 On 01/02/2024			Bond Future	1	300,000	Member	Sell
2023-11-10 08:32:40	R186 On 01/02/2024			Bond Future	1	1,900,000	Member	Sell
2023-11-10 08:32:40	R186 On 01/02/2024			Bond Future	1	300,000	Client	Sell
2023-11-10 08:32:40	R186 On 01/02/2024			Bond Future	1	1,900,000	Client	Sell
2023-11-10 08:32:40	R186 On 01/02/2024			Bond Future	1	300,000	Member	Buy
2023-11-10 08:32:41	R186 On 01/02/2024			Bond Future	1	100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2023-11-10 08:32:41	R186 On 01/02/2024			Bond Future	1	100,000	Client	Sell
Total for R186 Bond Future					10	9,200,000		
2023-11-10 13:03:10	R209 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2023-11-10 13:04:24	R209 On 07/11/2024			Bond Future	1	900,000	Member	Buy
2023-11-10 13:29:39	R209 On 07/11/2024			Bond Future	1	900,000	Member	Sell
2023-11-10 13:29:39	R209 On 07/11/2024			Bond Future	1	900,000	Client	Buy
Total for R209 Bond Future					4	3,600,000		
2023-11-10 10:56:56	R248 On 01/02/2024			Bond Future	1	264,000,000	Member	Sell
2023-11-10 10:57:19	R248 On 01/02/2024			Bond Future	1	264,000,000	Member	Buy
2023-11-10 11:32:09	R248 On 01/02/2024			Bond Future	1	500,000,000	Member	Sell
2023-11-10 11:32:31	R248 On 01/02/2024			Bond Future	1	500,000,000	Member	Buy
Total for R248 Bond Future					4	1,528,000,000		
Grand Total for all Instruments					176	9,220,000,000		