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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 10/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-10 07:31:40	2030 On 06/02/2025			Bond Future	1	16,300,000	Member	Sell
2024-12-10 09:50:00	2030 On 06/02/2025			Bond Future	1	16,300,000	Client	Buy
2024-12-10 17:01:17	2030 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-10 17:01:17	2030 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-12-10 17:32:40	2030 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-10 17:32:40	2030 On 06/02/2025			Bond Future	1	4,400,000	Client	Sell
Total for 2030 Bond Future					6	50,200,000		
2024-12-10 09:50:22	2032 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-10 09:50:47	2032 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-10 10:10:59	2032 On 06/02/2025			Bond Future	1	249,500,000	Member	Buy
2024-12-10 10:19:36	2032 On 06/02/2025			Bond Future	1	5,700,000	Member	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	8,500,000	Member	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	8,500,000	Client	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	228,300,000	Member	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	8,500,000	Member	Buy
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	5,700,000	Client	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	228,300,000	Client	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	228,300,000	Member	Buy
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-12-10 10:24:28	2032 On 06/02/2025			Bond Future	1	5,700,000	Member	Buy
2024-12-10 11:25:31	2032 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-12-10 11:25:31	2032 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-12-10 11:25:31	2032 On 06/02/2025			Bond Future	1	100,000	Member	Sell
Total for 2032 Bond Future					21	999,400,000		
2024-12-10 09:19:21	2033 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-10 09:21:23	2033 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-10 10:36:15	2033 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2024-12-10 10:36:15	2033 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
Total for 2033 Bond Future					4	4,800,000		
2024-12-10 09:50:22	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-10 09:51:05	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-10 11:26:51	2037 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-12-10 11:26:51	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
Total for 2037 Bond Future					4	2,000,000		
2024-12-10 09:19:21	2038 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-10 09:20:14	2038 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-10 10:38:25	2038 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2024-12-10 10:38:25	2038 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
Total for 2038 Bond Future					4	5,200,000		
2024-12-10 09:19:21	2046 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-10 09:21:47	2046 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-10 10:37:38	2046 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-10 10:37:38	2046 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
Total for 2046 Bond Future					4	6,000,000		
2024-12-10 09:19:21	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-10 09:22:25	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-10 10:35:24	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-10 10:35:24	2050 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
Total for 2050 Bond Future					4	4,800,000		
2024-12-10 09:19:21	R202 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-12-10 09:23:04	R202 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-12-10 10:37:04	R202 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-10 10:37:04	R202 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
Total for R202 Bond Future					4	11,600,000		
2024-12-10 10:10:59	R209 On 06/02/2025			Bond Future	1	184,800,000	Member	Buy
2024-12-10 10:17:16	R209 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-10 10:23:14	R209 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-12-10 10:23:14	R209 On 06/02/2025			Bond Future	1	2,800,000	Client	Sell
2024-12-10 10:23:14	R209 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	12,100,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	64,000,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	2,400,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	9,400,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	66,400,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	4,100,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	64,000,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	9,400,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	66,400,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	2,400,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	9,400,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	66,400,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	12,100,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	4,100,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	64,000,000	Member	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	2,400,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	12,100,000	Client	Sell
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-10 10:23:15	R209 On 06/02/2025			Bond Future	1	600,000	Client	Sell
Total for R209 Bond Future					43	739,200,000		
2024-12-10 07:31:40	R213 On 06/02/2025			Bond Future	1	14,900,000	Member	Sell
2024-12-10 09:47:47	R213 On 06/02/2025			Bond Future	1	14,900,000	Client	Buy
Total for R213 Bond Future					2	29,800,000		
2024-12-10 17:32:01	R214 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-12-10 17:51:12	R214 On 06/02/2025			Bond Future	1	4,000,000	Client	Buy
Total for R214 Bond Future					2	8,000,000		
2024-12-10 09:50:22	R248 On 06/02/2025			Bond Future	1	21,300,000	Member	Buy
2024-12-10 09:57:19	R248 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-12-10 11:22:21	R248 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-10 11:22:21	R248 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-12-10 11:22:21	R248 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-10 11:22:22	R248 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-10 11:22:22	R248 On 06/02/2025			Bond Future	1	18,500,000	Member	Sell
2024-12-10 11:22:22	R248 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-10 11:22:22	R248 On 06/02/2025			Bond Future	1	18,500,000	Member	Buy
2024-12-10 11:22:22	R248 On 06/02/2025			Bond Future	1	18,500,000	Client	Sell
2024-12-10 11:22:22	R248 On 06/02/2025			Bond Future	1	600,000	Member	Sell
Total for R248 Bond Future					11	81,200,000		
Grand Total for all Instruments					109	1,942,200,000		