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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-13 10:55:56	2032 On 06/02/2025			Bond Future	1	9,600,000	Member	Sell
2024-12-13 11:11:30	2032 On 06/02/2025			Bond Future	1	9,600,000	Client	Buy
Total for 2032 Bond Future					2	19,200,000		
2024-12-13 09:31:00	2033 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2024-12-13 09:38:41	2033 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell
2024-12-13 10:16:37	2033 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2024-12-13 10:16:37	2033 On 06/02/2025			Bond Future	1	3,900,000	Client	Sell
Total for 2033 Bond Future					4	15,600,000		
2024-12-13 09:31:00	2038 On 06/02/2025			Bond Future	1	3,600,000	Member	Buy
2024-12-13 09:38:13	2038 On 06/02/2025			Bond Future	1	3,600,000	Member	Sell
2024-12-13 10:14:07	2038 On 06/02/2025			Bond Future	1	3,600,000	Member	Buy
2024-12-13 10:14:07	2038 On 06/02/2025			Bond Future	1	3,600,000	Client	Sell
Total for 2038 Bond Future					4	14,400,000		
2024-12-13 09:31:00	2046 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-13 09:31:00	2046 On 06/02/2025			Bond Future	1	2,400,000	Member	Sell
2024-12-13 09:35:48	2046 On 06/02/2025			Bond Future	1	2,400,000	Member	Buy
2024-12-13 09:36:01	2046 On 06/02/2025			Bond Future	1	4,100,000	Member	Sell
2024-12-13 10:13:01	2046 On 06/02/2025			Bond Future	1	2,400,000	Client	Buy
2024-12-13 10:13:01	2046 On 06/02/2025			Bond Future	1	2,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-13 10:15:00	2046 On 06/02/2025			Bond Future	1	4,100,000	Client	Sell
2024-12-13 10:15:00	2046 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-13 11:22:16	2046 On 06/02/2025			Bond Future	1	10,300,000	Member	Buy
2024-12-13 11:22:45	2046 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	4,600,000	Client	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-12-13 13:20:01	2046 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-13 14:08:41	2046 On 06/02/2025			Bond Future	1	10,200,000	Member	Buy
2024-12-13 14:09:46	2046 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-13 14:26:10	2046 On 06/02/2025			Bond Future	1	4,600,000	Client	Sell
Total for 2046 Bond Future					40	108,000,000		
2024-12-13 09:31:00	2050 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-13 09:37:06	2050 On 06/02/2025			Bond Future	1	4,100,000	Member	Sell
2024-12-13 10:15:45	2050 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-13 10:15:45	2050 On 06/02/2025			Bond Future	1	4,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-13 11:22:16	2050 On 06/02/2025			Bond Future	1	9,100,000	Member	Buy
2024-12-13 11:23:02	2050 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	2,400,000	Member	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-13 13:22:00	2050 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
2024-12-13 13:22:01	2050 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-13 13:22:01	2050 On 06/02/2025			Bond Future	1	2,400,000	Client	Sell
2024-12-13 13:22:01	2050 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-12-13 13:22:01	2050 On 06/02/2025			Bond Future	1	2,400,000	Member	Buy
2024-12-13 14:08:41	2050 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-12-13 14:10:02	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	3,400,000	Client	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-12-13 14:24:18	2050 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
Total for 2050 Bond Future					36	92,800,000		
2024-12-13 14:17:53	IGOV On 06/02/2025			Index Future	1	40,000	Member	Buy
2024-12-13 14:18:57	IGOV On 06/02/2025			Index Future	1	40,000	Member	Sell
Total for IGOV Index Future					2	80,000		
2024-12-13 10:27:17	R033 On 06/02/2025			Bond Future	1	490,100,000	Member	Sell
2024-12-13 10:46:06	R033 On 06/02/2025			Bond Future	1	96,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	5,300,000	Member	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	368,500,000	Member	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	16,300,000	Member	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	5,300,000	Client	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	96,200,000	Member	Sell
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	5,300,000	Member	Sell
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	368,500,000	Client	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	3,800,000	Client	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	16,300,000	Client	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	96,200,000	Client	Buy
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	368,500,000	Member	Sell
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	16,300,000	Member	Sell
2024-12-13 10:47:51	R033 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
Total for R033 Bond Future					16	1,960,400,000		
2024-12-13 15:26:14	R035 On 06/02/2025			Bond Future	1	25,000,000	Member	Sell
2024-12-13 16:29:33	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	14,500,000	Member	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	14,500,000	Member	Sell
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-12-13 16:47:54	R035 On 06/02/2025			Bond Future	1	14,500,000	Client	Buy
Total for R035 Bond Future					16	100,000,000		
2024-12-13 09:28:01	R038 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2024-12-13 09:37:30	R038 On 06/02/2025			Bond Future	1	1,100,000	Client	Buy
2024-12-13 10:27:17	R038 On 06/02/2025			Bond Future	1	78,300,000	Member	Sell
2024-12-13 10:44:10	R038 On 06/02/2025			Bond Future	1	57,700,000	Member	Buy
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	14,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	14,700,000	Member	Sell
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	14,700,000	Client	Buy
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	2,700,000	Client	Buy
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-12-13 10:45:02	R038 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2024-12-13 10:45:03	R038 On 06/02/2025			Bond Future	1	57,700,000	Client	Buy
2024-12-13 10:45:03	R038 On 06/02/2025			Bond Future	1	57,700,000	Member	Sell
Total for R038 Bond Future					15	315,400,000		
2024-12-13 09:23:09	R186 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-12-13 09:23:30	R186 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-12-13 10:11:37	R186 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-12-13 10:11:37	R186 On 06/02/2025			Bond Future	1	2,200,000	Client	Buy
2024-12-13 10:11:37	R186 On 06/02/2025			Bond Future	1	100,000	Client	Buy
2024-12-13 10:11:37	R186 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2024-12-13 10:11:37	R186 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-12-13 10:27:17	R186 On 06/02/2025			Bond Future	1	5,100,000	Member	Sell
2024-12-13 10:43:02	R186 On 06/02/2025			Bond Future	1	5,100,000	Client	Buy
2024-12-13 16:02:58	R186 On 06/02/2025			Bond Future	1	60,200,000	Member	Sell
2024-12-13 17:21:49	R186 On 06/02/2025			Bond Future	1	60,200,000	Client	Buy
Total for R186 Bond Future					11	139,800,000		
2024-12-13 09:31:00	R202 On 06/02/2025			Bond Future	1	1,900,000	Member	Buy
2024-12-13 09:36:46	R202 On 06/02/2025			Bond Future	1	1,900,000	Member	Sell
2024-12-13 10:10:11	R202 On 06/02/2025			Bond Future	1	1,900,000	Client	Sell
2024-12-13 10:10:11	R202 On 06/02/2025			Bond Future	1	1,900,000	Member	Buy
Total for R202 Bond Future					4	7,600,000		
2024-12-13 15:26:14	R213 On 06/02/2025			Bond Future	1	30,000,000	Member	Buy
2024-12-13 16:29:02	R213 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell
2024-12-13 16:52:02	R213 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-12-13 16:59:51	R213 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	4,900,000	Client	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	1,800,000	Client	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	18,600,000	Client	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	4,400,000	Client	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	18,600,000	Member	Buy
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	18,600,000	Member	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-13 17:04:24	R213 On 06/02/2025			Bond Future	1	4,900,000	Member	Buy
2024-12-13 17:05:01	R213 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-12-13 17:05:01	R213 On 06/02/2025			Bond Future	1	3,000,000	Client	Sell
Total for R213 Bond Future					20	132,000,000		
2024-12-13 16:01:20	R248 On 06/02/2025			Bond Future	1	200,000,000	Member	Buy
2024-12-13 16:01:51	R248 On 06/02/2025			Bond Future	1	200,000,000	Member	Sell
Total for R248 Bond Future					2	400,000,000		
Grand Total for all Instruments					172	3,305,280,000		