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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-17 09:11:14	2030 On 06/02/2025			Bond Future	1	35,000,000	Member	Sell
2024-12-17 10:53:24	2030 On 06/02/2025			Bond Future	1	35,000,000	Client	Buy
2024-12-17 11:15:08	2030 On 06/02/2025			Bond Future	1	32,500,000	Member	Buy
2024-12-17 11:45:33	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-17 11:47:22	2030 On 06/02/2025			Bond Future	1	21,800,000	Member	Sell
2024-12-17 11:47:22	2030 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-12-17 11:47:22	2030 On 06/02/2025			Bond Future	1	21,800,000	Member	Buy
2024-12-17 11:47:22	2030 On 06/02/2025			Bond Future	1	21,800,000	Client	Sell
2024-12-17 11:47:22	2030 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
2024-12-17 11:47:22	2030 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-17 11:47:23	2030 On 06/02/2025			Bond Future	1	1,700,000	Client	Sell
2024-12-17 17:10:44	2030 On 06/02/2025			Bond Future	1	32,000,000	Member	Sell
2024-12-17 17:54:28	2030 On 06/02/2025			Bond Future	1	25,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-17 17:55:08	2030 On 06/02/2025			Bond Future	1	6,400,000	Member	Buy
2024-12-17 17:55:08	2030 On 06/02/2025			Bond Future	1	6,400,000	Client	Buy
2024-12-17 17:55:08	2030 On 06/02/2025			Bond Future	1	6,400,000	Member	Sell
2024-12-17 17:55:09	2030 On 06/02/2025			Bond Future	1	25,600,000	Member	Sell
2024-12-17 17:55:09	2030 On 06/02/2025			Bond Future	1	25,600,000	Client	Buy
Total for 2030 Bond Future					25	328,000,000		
2024-12-17 11:20:40	2044 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-12-17 12:30:19	2044 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	3,400,000	Client	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	1,400,000	Client	Sell
2024-12-17 12:33:59	2044 On 06/02/2025			Bond Future	1	800,000	Client	Sell
Total for 2044 Bond Future					16	24,000,000		
2024-12-17 10:07:00	IGOV On 06/02/2025			Index Future	1	30,000	Client	Sell
2024-12-17 10:07:00	IGOV On 06/02/2025			Index Future	1	30,000	Member	Buy
Total for IGOV Index Future					2	60,000		
2024-12-17 17:10:14	R033 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-12-17 17:44:18	R033 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-12-17 17:45:01	R033 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
2024-12-17 17:45:01	R033 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
Total for R033 Bond Future					4	6,400,000		
2024-12-17 12:53:53	R035 On 06/02/2025			Bond Future	1	12,600,000	Member	Sell
2024-12-17 12:53:53	R035 On 06/02/2025			Bond Future	1	10,900,000	Member	Buy
2024-12-17 15:50:54	R035 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-17 15:50:54	R035 On 06/02/2025			Bond Future	1	10,900,000	Member	Sell
2024-12-17 15:50:54	R035 On 06/02/2025			Bond Future	1	10,900,000	Client	Buy
2024-12-17 15:50:54	R035 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-17 15:50:54	R035 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
Total for R035 Bond Future					7	50,400,000		
2024-12-17 11:22:08	R038 On 06/02/2025			Bond Future	1	1,900,000	Member	Sell
2024-12-17 11:35:07	R038 On 06/02/2025			Bond Future	1	1,900,000	Client	Buy
2024-12-17 17:10:14	R038 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-12-17 17:45:37	R038 On 06/02/2025			Bond Future	1	2,800,000	Client	Buy
Total for R038 Bond Future					4	9,400,000		
2024-12-17 12:50:44	R186 On 06/02/2025			Bond Future	1	6,700,000	Member	Buy
2024-12-17 12:50:44	R186 On 06/02/2025			Bond Future	1	45,500,000	Member	Sell
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	31,300,000	Member	Buy
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	6,500,000	Member	Buy
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	6,700,000	Member	Sell
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	31,300,000	Member	Sell
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	6,500,000	Client	Buy
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	6,500,000	Member	Sell
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	31,300,000	Client	Buy
2024-12-17 13:40:06	R186 On 06/02/2025			Bond Future	1	6,700,000	Client	Buy
Total for R186 Bond Future					13	182,000,000		
2024-12-17 12:50:44	R209 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-12-17 12:50:44	R209 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-12-17 13:56:48	R209 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-12-17 13:56:48	R209 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
Total for R209 Bond Future					4	4,000,000		
2024-12-17 12:50:44	R213 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-17 12:50:44	R213 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-17 13:56:39	R213 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-17 13:56:39	R213 On 06/02/2025			Bond Future	1	600,000	Client	Buy
Total for R213 Bond Future					4	2,400,000		
Grand Total for all Instruments					79	606,660,000		