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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-18 17:18:54	2030 On 06/02/2025			Bond Future	1	306,600,000	Member	Buy
2024-12-18 17:32:29	2030 On 06/02/2025			Bond Future	1	11,300,000	Member	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	3,600,000	Client	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	3,600,000	Member	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	3,000,000	Client	Sell
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	3,600,000	Member	Buy
2024-12-18 17:35:11	2030 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	151,900,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	10,900,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	13,600,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	15,800,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	8,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	24,200,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	13,600,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	24,200,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	14,800,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	8,900,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	4,100,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	15,800,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	24,200,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	10,900,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	13,600,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	151,900,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	14,800,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	30,300,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	10,900,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	30,300,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	30,300,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	8,900,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	14,800,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	151,900,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	7,600,000	Member	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	4,100,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	7,600,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	11,300,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	7,600,000	Client	Sell
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	11,300,000	Member	Buy
2024-12-18 17:35:12	2030 On 06/02/2025			Bond Future	1	15,800,000	Client	Sell
Total for 2030 Bond Future					46	1,226,400,000		
2024-12-18 10:02:11	2032 On 06/02/2025			Bond Future	1	488,200,000	Member	Sell
2024-12-18 12:01:10	2032 On 06/02/2025			Bond Future	1	14,000,000	Member	Buy
2024-12-18 12:02:59	2032 On 06/02/2025			Bond Future	1	3,700,000	Member	Buy
2024-12-18 12:02:59	2032 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-18 12:02:59	2032 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-12-18 12:02:59	2032 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-12-18 12:02:59	2032 On 06/02/2025			Bond Future	1	3,700,000	Client	Buy
2024-12-18 12:02:59	2032 On 06/02/2025			Bond Future	1	3,700,000	Member	Sell
2024-12-18 12:03:00	2032 On 06/02/2025			Bond Future	1	468,800,000	Member	Sell
2024-12-18 12:03:00	2032 On 06/02/2025			Bond Future	1	14,000,000	Member	Sell
2024-12-18 12:03:00	2032 On 06/02/2025			Bond Future	1	14,000,000	Client	Buy
2024-12-18 12:03:00	2032 On 06/02/2025			Bond Future	1	468,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-18 12:03:00	2032 On 06/02/2025			Bond Future	1	468,800,000	Member	Buy
Total for 2032 Bond Future					13	1,952,800,000		
2024-12-18 11:27:58	2037 On 06/02/2025			Bond Future	1	29,000,000	Member	Sell
2024-12-18 12:39:09	2037 On 06/02/2025			Bond Future	1	6,800,000	Member	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	16,800,000	Member	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	3,700,000	Member	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	16,800,000	Client	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	3,700,000	Member	Sell
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	6,800,000	Member	Sell
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	6,800,000	Client	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	16,800,000	Member	Sell
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	3,700,000	Client	Buy
2024-12-18 12:50:03	2037 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
Total for 2037 Bond Future					16	116,000,000		
2024-12-18 10:02:11	R035 On 06/02/2025			Bond Future	1	224,900,000	Member	Sell
2024-12-18 11:58:58	R035 On 06/02/2025			Bond Future	1	224,900,000	Client	Buy
2024-12-18 12:24:33	R035 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2024-12-18 12:24:33	R035 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2024-12-18 12:50:56	R035 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2024-12-18 12:50:56	R035 On 08/05/2025			Bond Future	1	200,000	Member	Sell
Total for R035 Bond Future					6	450,600,000		
2024-12-18 10:42:14	R038 On 06/02/2025			Bond Future	1	61,200,000	Member	Sell
2024-12-18 11:57:17	R038 On 06/02/2025			Bond Future	1	57,900,000	Member	Buy
2024-12-18 12:00:35	R038 On 06/02/2025			Bond Future	1	3,300,000	Member	Buy
2024-12-18 12:00:35	R038 On 06/02/2025			Bond Future	1	3,300,000	Client	Buy
2024-12-18 12:00:35	R038 On 06/02/2025			Bond Future	1	57,900,000	Client	Buy
2024-12-18 12:00:35	R038 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
2024-12-18 12:00:35	R038 On 06/02/2025			Bond Future	1	57,900,000	Member	Sell
Total for R038 Bond Future					7	244,800,000		
2024-12-18 13:05:23	R186 On 06/02/2025			Bond Future	1	31,300,000	Client	Sell
2024-12-18 13:05:23	R186 On 06/02/2025			Bond Future	1	31,300,000	Client	Buy
Total for R186 Bond Future					2	62,600,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-18 10:02:11	R213 On 06/02/2025			Bond Future	1	9,100,000	Member	Sell
2024-12-18 11:58:19	R213 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-12-18 12:00:10	R213 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-12-18 12:00:10	R213 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-12-18 12:00:10	R213 On 06/02/2025			Bond Future	1	4,500,000	Client	Buy
2024-12-18 12:00:10	R213 On 06/02/2025			Bond Future	1	4,600,000	Client	Buy
2024-12-18 12:00:10	R213 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
Total for R213 Bond Future					7	36,400,000		
2024-12-18 11:27:58	R248 On 06/02/2025			Bond Future	1	25,000,000	Member	Buy
2024-12-18 12:38:11	R248 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	14,500,000	Member	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	14,500,000	Member	Buy
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	14,500,000	Client	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
2024-12-18 12:59:07	R248 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
Total for R248 Bond Future					16	100,000,000		
Grand Total for all Instruments					113	4,189,600,000		