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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-19 12:28:51	2030 On 06/02/2025			Bond Future	1	40,000,000	Member	Sell
2024-12-19 14:03:01	2030 On 06/02/2025			Bond Future	1	40,000,000	Client	Buy
Total for 2030 Bond Future					2	80,000,000		
2024-12-19 11:18:38	2032 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-12-19 11:26:13	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-19 11:26:13	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-12-19 11:33:19	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-19 11:33:19	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-12-19 11:47:06	2032 On 06/02/2025			Bond Future	1	4,400,000	Client	Sell
2024-12-19 11:47:06	2032 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-19 14:01:13	2032 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
Total for 2032 Bond Future					8	31,000,000		
2024-12-19 11:26:13	2037 On 06/02/2025			Bond Future	1	6,200,000	Member	Sell
2024-12-19 11:26:13	2037 On 06/02/2025			Bond Future	1	6,200,000	Member	Buy
2024-12-19 11:34:23	2037 On 06/02/2025			Bond Future	1	6,200,000	Member	Sell
2024-12-19 11:34:23	2037 On 06/02/2025			Bond Future	1	6,200,000	Member	Buy
2024-12-19 11:47:51	2037 On 06/02/2025			Bond Future	1	6,200,000	Client	Sell
2024-12-19 11:47:51	2037 On 06/02/2025			Bond Future	1	6,200,000	Member	Buy
Total for 2037 Bond Future					6	37,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-19 11:26:13	2040 On 06/02/2025			Bond Future	1	7,900,000	Member	Sell
2024-12-19 11:26:13	2040 On 06/02/2025			Bond Future	1	7,900,000	Member	Buy
2024-12-19 11:34:36	2040 On 06/02/2025			Bond Future	1	7,900,000	Member	Sell
2024-12-19 11:34:36	2040 On 06/02/2025			Bond Future	1	7,900,000	Member	Buy
2024-12-19 11:48:02	2040 On 06/02/2025			Bond Future	1	7,900,000	Member	Buy
2024-12-19 11:48:02	2040 On 06/02/2025			Bond Future	1	7,900,000	Client	Sell
2024-12-19 11:49:31	2040 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-19 11:49:31	2040 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-12-19 12:37:18	2040 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-19 12:37:18	2040 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-12-19 12:37:18	2040 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-19 12:37:19	2040 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-19 12:37:19	2040 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-19 12:37:19	2040 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-19 12:37:19	2040 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2024-12-19 12:37:19	2040 On 06/02/2025			Bond Future	1	200,000	Client	Buy
Total for 2040 Bond Future					16	50,200,000		
2024-12-19 11:26:13	2044 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-19 11:26:13	2044 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-19 11:34:59	2044 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-19 11:34:59	2044 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-19 11:48:11	2044 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-19 11:48:11	2044 On 06/02/2025			Bond Future	1	500,000	Client	Sell
Total for 2044 Bond Future					6	3,000,000		
2024-12-19 10:33:48	2046 On 06/02/2025			Bond Future	1	7,100,000	Member	Sell
2024-12-19 10:35:16	2046 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	3,600,000	Member	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	2,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	3,600,000	Client	Buy
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	3,600,000	Member	Sell
2024-12-19 11:03:04	2046 On 06/02/2025			Bond Future	1	500,000	Member	Sell
Total for 2046 Bond Future					19	28,400,000		
2024-12-19 10:33:48	2050 On 06/02/2025			Bond Future	1	7,900,000	Member	Sell
2024-12-19 10:35:48	2050 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	600,000	Client	Buy
2024-12-19 11:01:51	2050 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	3,900,000	Client	Buy
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2024-12-19 11:01:52	2050 On 06/02/2025			Bond Future	1	200,000	Member	Buy
Total for 2050 Bond Future					19	31,600,000		
2024-12-19 10:24:04	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-12-19 11:26:13	R035 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-12-19 11:26:13	R035 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-12-19 11:33:38	R035 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-12-19 11:33:38	R035 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-12-19 11:47:16	R035 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-12-19 11:47:16	R035 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-12-19 13:21:52	R035 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-12-19 13:24:59	R035 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-19 13:24:59	R035 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-12-19 13:24:59	R035 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-12-19 13:24:59	R035 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-19 13:24:59	R035 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-19 13:24:59	R035 On 06/02/2025			Bond Future	1	6,000,000	Client	Sell
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-12-19 13:25:00	R035 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-19 16:00:19	R035 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2024-12-19 16:02:33	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-12-19 16:02:33	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-12-19 16:28:47	R035 On 06/02/2025			Bond Future	1	5,000,000	Client	Buy
2024-12-19 17:30:30	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-12-19 17:30:30	R035 On 06/02/2025			Bond Future	1	10,000,000	Client	Buy
Total for R035 Bond Future					28	122,400,000		
2024-12-19 12:47:11	R038 On 06/02/2025			Bond Future	1	1,900,000	Member	Sell
2024-12-19 12:53:56	R038 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-19 12:54:23	R038 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-19 12:54:23	R038 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-19 12:54:23	R038 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-19 12:54:23	R038 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2024-12-19 12:54:23	R038 On 06/02/2025			Bond Future	1	600,000	Client	Buy
Total for R038 Bond Future					7	7,600,000		
2024-12-19 11:26:13	R209 On 06/02/2025			Bond Future	1	4,300,000	Member	Buy
2024-12-19 11:26:13	R209 On 06/02/2025			Bond Future	1	4,300,000	Member	Sell
2024-12-19 11:34:00	R209 On 06/02/2025			Bond Future	1	4,300,000	Member	Buy
2024-12-19 11:34:00	R209 On 06/02/2025			Bond Future	1	4,300,000	Member	Sell
2024-12-19 11:47:26	R209 On 06/02/2025			Bond Future	1	4,300,000	Member	Buy
2024-12-19 11:47:26	R209 On 06/02/2025			Bond Future	1	4,300,000	Client	Sell
Total for R209 Bond Future					6	25,800,000		
2024-12-19 11:18:38	R213 On 06/02/2025			Bond Future	1	149,800,000	Member	Sell
2024-12-19 11:26:13	R213 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-19 11:26:13	R213 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-12-19 11:32:57	R213 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-19 11:32:57	R213 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-12-19 11:46:47	R213 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-19 11:46:47	R213 On 06/02/2025			Bond Future	1	1,700,000	Client	Sell
2024-12-19 14:00:41	R213 On 06/02/2025			Bond Future	1	149,800,000	Client	Buy
Total for R213 Bond Future					8	309,800,000		
2024-12-19 11:26:13	R214 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-19 11:26:13	R214 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-19 11:35:29	R214 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-19 11:35:29	R214 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-19 11:48:20	R214 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-19 11:48:20	R214 On 06/02/2025			Bond Future	1	600,000	Client	Sell
Total for R214 Bond Future					6	3,600,000		
2024-12-19 11:26:13	R248 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-12-19 11:26:13	R248 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-12-19 11:35:42	R248 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-12-19 11:35:42	R248 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-12-19 11:48:29	R248 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-12-19 11:48:29	R248 On 06/02/2025			Bond Future	1	2,800,000	Client	Sell
Total for R248 Bond Future					6	16,800,000		
Grand Total for all Instruments					137	747,400,000		