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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-20 11:02:15	2030 On 06/02/2025			Bond Future	1	124,000,000	Member	Sell
2024-12-20 11:05:14	2030 On 06/02/2025			Bond Future	1	124,000,000	Member	Buy
2024-12-20 11:19:49	2030 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
2024-12-20 11:37:23	2030 On 06/02/2025			Bond Future	1	132,100,000	Member	Buy
2024-12-20 11:38:38	2030 On 06/02/2025			Bond Future	1	132,100,000	Member	Sell
2024-12-20 11:44:46	2030 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell
2024-12-20 11:46:06	2030 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
2024-12-20 11:46:06	2030 On 06/02/2025			Bond Future	1	20,000,000	Client	Sell
2024-12-20 11:58:40	2030 On 06/02/2025			Bond Future	1	132,100,000	Member	Buy
2024-12-20 11:58:40	2030 On 06/02/2025			Bond Future	1	132,100,000	Client	Sell
2024-12-20 11:59:32	2030 On 06/02/2025			Bond Future	1	124,000,000	Member	Sell
2024-12-20 11:59:32	2030 On 06/02/2025			Bond Future	1	124,000,000	Client	Buy
2024-12-20 12:04:00	2030 On 06/02/2025			Bond Future	1	35,000,000	Member	Buy
2024-12-20 12:25:52	2030 On 06/02/2025			Bond Future	1	163,100,000	Member	Buy
2024-12-20 12:25:52	2030 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-12-20 12:26:49	2030 On 06/02/2025			Bond Future	1	35,000,000	Member	Sell
2024-12-20 12:27:14	2030 On 06/02/2025			Bond Future	1	35,000,000	Client	Sell
2024-12-20 12:27:14	2030 On 06/02/2025			Bond Future	1	35,000,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	7,200,000	Member	Sell
2024-12-20 12:35:49	2030 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
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	1,900,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	6,700,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	16,900,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	19,100,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	68,600,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	5,700,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	6,200,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	10,900,000	Member	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	1,900,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	16,900,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	4,900,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	2,500,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	19,100,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	6,700,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	4,900,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	10,900,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	10,900,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	5,700,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	1,900,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	68,600,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	1,700,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	4,000,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	6,700,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	6,200,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	19,100,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	7,200,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	7,200,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	3,400,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	16,900,000	Client	Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	6,200,000	Member	Buy
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	5,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-20 12:35:49	2030 On 06/02/2025			Bond Future	1	68,600,000	Client	Sell
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-12-20 12:35:50	2030 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
Total for 2030 Bond Future					68	1,896,800,000		
2024-12-20 10:53:11	2032 On 06/02/2025			Bond Future	1	13,300,000	Member	Sell
2024-12-20 11:25:09	2032 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-20 11:26:15	2032 On 06/02/2025			Bond Future	1	10,800,000	Member	Buy
2024-12-20 11:26:15	2032 On 06/02/2025			Bond Future	1	10,800,000	Member	Sell
2024-12-20 11:26:15	2032 On 06/02/2025			Bond Future	1	10,800,000	Client	Buy
2024-12-20 11:26:15	2032 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-12-20 11:26:15	2032 On 06/02/2025			Bond Future	1	2,500,000	Client	Buy
2024-12-20 11:37:23	2032 On 06/02/2025			Bond Future	1	204,900,000	Member	Buy
2024-12-20 11:39:20	2032 On 06/02/2025			Bond Future	1	204,900,000	Member	Sell
2024-12-20 11:56:28	2032 On 06/02/2025			Bond Future	1	204,900,000	Member	Buy
2024-12-20 11:56:28	2032 On 06/02/2025			Bond Future	1	204,900,000	Client	Sell
2024-12-20 15:45:48	2032 On 06/02/2025			Bond Future	1	86,300,000	Member	Sell
2024-12-20 15:52:51	2032 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	9,900,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	11,800,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	12,600,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	12,900,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	29,600,000	Member	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	12,900,000	Client	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	11,800,000	Member	Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	3,500,000	Client	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	11,800,000	Client	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	9,900,000	Client	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	29,600,000	Member	Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	12,600,000	Client	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	29,600,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	9,900,000	Member	Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	12,600,000	Member	Sell
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	6,000,000	Client	Buy
2024-12-20 15:54:56	2032 On 06/02/2025			Bond Future	1	12,900,000	Member	Sell
Total for 2032 Bond Future					33	1,218,000,000		
2024-12-20 11:37:23	2037 On 06/02/2025			Bond Future	1	272,000,000	Member	Buy
2024-12-20 11:40:49	2037 On 06/02/2025			Bond Future	1	272,000,000	Member	Sell
2024-12-20 11:55:50	2037 On 06/02/2025			Bond Future	1	272,000,000	Member	Buy
2024-12-20 11:55:50	2037 On 06/02/2025			Bond Future	1	272,000,000	Client	Sell
2024-12-20 15:45:48	2037 On 06/02/2025			Bond Future	1	128,600,000	Member	Sell
2024-12-20 15:50:19	2037 On 06/02/2025			Bond Future	1	128,600,000	Member	Buy
2024-12-20 15:51:41	2037 On 06/02/2025			Bond Future	1	128,600,000	Client	Buy
2024-12-20 15:51:41	2037 On 06/02/2025			Bond Future	1	128,600,000	Member	Sell
Total for 2037 Bond Future					8	1,602,400,000		
2024-12-20 11:16:55	2038 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-20 11:19:58	2038 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-12-20 11:22:22	2038 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-20 11:22:22	2038 On 06/02/2025			Bond Future	1	2,500,000	Client	Sell
Total for 2038 Bond Future					4	10,000,000		
2024-12-20 10:53:11	2040 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-12-20 11:27:41	2040 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-12-20 11:28:05	2040 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-12-20 11:28:05	2040 On 06/02/2025			Bond Future	1	1,800,000	Client	Buy
2024-12-20 11:37:23	2040 On 06/02/2025			Bond Future	1	126,500,000	Member	Buy
2024-12-20 11:41:52	2040 On 06/02/2025			Bond Future	1	126,500,000	Member	Sell
2024-12-20 11:57:15	2040 On 06/02/2025			Bond Future	1	126,500,000	Client	Sell
2024-12-20 11:57:15	2040 On 06/02/2025			Bond Future	1	126,500,000	Member	Buy
Total for 2040 Bond Future					8	513,200,000		
2024-12-20 12:26:56	2044 On 06/02/2025			Bond Future	1	80,900,000	Member	Buy
2024-12-20 12:27:35	2044 On 06/02/2025			Bond Future	1	80,900,000	Member	Sell
2024-12-20 12:29:47	2044 On 06/02/2025			Bond Future	1	80,900,000	Client	Sell
2024-12-20 12:29:47	2044 On 06/02/2025			Bond Future	1	80,900,000	Member	Buy
Total for 2044 Bond Future					4	323,600,000		
2024-12-20 11:16:55	2046 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-12-20 11:19:33	2046 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-12-20 11:23:41	2046 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-12-20 11:23:41	2046 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
Total for 2046 Bond Future					4	10,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-20 11:16:55	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-20 11:19:48	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-20 11:22:54	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-20 11:22:54	2050 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
Total for 2050 Bond Future					4	4,800,000		
2024-12-20 10:53:11	R033 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-20 11:21:09	R033 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-20 11:22:00	R033 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-20 11:22:00	R033 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-12-20 15:45:48	R033 On 06/02/2025			Bond Future	1	17,600,000	Member	Sell
2024-12-20 16:09:24	R033 On 06/02/2025			Bond Future	1	17,600,000	Client	Buy
Total for R033 Bond Future					6	41,200,000		
2024-12-20 11:37:23	R035 On 06/02/2025			Bond Future	1	103,600,000	Member	Buy
2024-12-20 11:40:06	R035 On 06/02/2025			Bond Future	1	103,600,000	Member	Sell
2024-12-20 11:58:02	R035 On 06/02/2025			Bond Future	1	103,600,000	Member	Buy
2024-12-20 11:58:02	R035 On 06/02/2025			Bond Future	1	103,600,000	Client	Sell
Total for R035 Bond Future					4	414,400,000		
2024-12-20 10:53:11	R038 On 06/02/2025			Bond Future	1	9,900,000	Member	Sell
2024-12-20 11:23:13	R038 On 06/02/2025			Bond Future	1	9,900,000	Member	Buy
2024-12-20 11:23:44	R038 On 06/02/2025			Bond Future	1	9,900,000	Member	Sell
2024-12-20 11:23:44	R038 On 06/02/2025			Bond Future	1	9,900,000	Client	Buy
2024-12-20 12:46:16	R038 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-20 12:46:16	R038 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-12-20 13:35:55	R038 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-12-20 13:35:55	R038 On 06/02/2025			Bond Future	1	400,000	Member	Sell
Total for R038 Bond Future					8	41,200,000		
2024-12-20 10:53:11	R053 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-12-20 11:29:24	R053 On 06/02/2025			Bond Future	1	800,000	Client	Buy
Total for R053 Bond Future					2	1,600,000		
2024-12-20 11:37:23	R186 On 06/02/2025			Bond Future	1	47,600,000	Member	Buy
2024-12-20 11:42:59	R186 On 06/02/2025			Bond Future	1	47,600,000	Member	Sell
2024-12-20 12:28:31	R186 On 06/02/2025			Bond Future	1	47,600,000	Client	Sell
2024-12-20 12:28:31	R186 On 06/02/2025			Bond Future	1	47,600,000	Member	Buy
Total for R186 Bond Future					4	190,400,000		
2024-12-20 10:53:11	R213 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-12-20 11:30:25	R213 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2024-12-20 11:37:23	R213 On 06/02/2025			Bond Future	1	50,300,000	Member	Buy
2024-12-20 11:43:27	R213 On 06/02/2025			Bond Future	1	50,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-20 11:57:39	R213 On 06/02/2025			Bond Future	1	50,300,000	Member	Buy
2024-12-20 11:57:39	R213 On 06/02/2025			Bond Future	1	50,300,000	Client	Sell
2024-12-20 15:45:48	R213 On 06/02/2025			Bond Future	1	9,900,000	Member	Sell
2024-12-20 15:56:40	R213 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-12-20 15:57:38	R213 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-12-20 15:57:38	R213 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-20 15:57:38	R213 On 06/02/2025			Bond Future	1	5,500,000	Client	Buy
2024-12-20 15:57:38	R213 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-20 15:57:38	R213 On 06/02/2025			Bond Future	1	4,400,000	Client	Buy
Total for R213 Bond Future					13	243,400,000		
Grand Total for all Instruments					170	6,511,400,000		