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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-24 09:28:55	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
2024-12-24 09:29:34	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Buy
2024-12-24 10:06:51	2030 On 06/02/2025			Bond Future	1	23,000,000	Client	Buy
2024-12-24 10:06:51	2030 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
Total for 2030 Bond Future					4	92,000,000		
2024-12-24 10:57:32	2032 On 06/02/2025			Bond Future	1	6,500,000	Member	Sell
2024-12-24 11:19:42	2032 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-12-24 11:20:28	2032 On 06/02/2025			Bond Future	1	2,500,000	Client	Buy
2024-12-24 11:20:28	2032 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-12-24 11:20:28	2032 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-12-24 11:20:28	2032 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-12-24 11:20:28	2032 On 06/02/2025			Bond Future	1	4,000,000	Client	Buy
Total for 2032 Bond Future					7	26,000,000		
2024-12-24 10:27:27	2037 On 06/02/2025			Bond Future	1	302,000,000	Member	Sell
2024-12-24 10:27:27	2037 On 06/02/2025			Bond Future	1	444,400,000	Member	Buy
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	27,400,000	Member	Buy
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	78,000,000	Member	Buy
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	27,400,000	Client	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	17,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	17,000,000	Member	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	78,000,000	Member	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	78,000,000	Client	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	27,400,000	Member	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	10,000,000	Client	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	10,000,000	Client	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	17,000,000	Member	Buy
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	302,000,000	Client	Sell
2024-12-24 10:56:23	2037 On 06/02/2025			Bond Future	1	302,000,000	Member	Buy
Total for 2037 Bond Future					19	1,777,600,000		
2024-12-24 10:57:32	R038 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-24 11:23:55	R038 On 06/02/2025			Bond Future	1	600,000	Client	Buy
Total for R038 Bond Future					2	1,200,000		
Grand Total for all Instruments					32	1,896,800,000		