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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 30/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-30 09:41:46	2030 On 06/02/2025			Bond Future	1	30,000,000	Member	Buy
2024-12-30 10:01:04	2030 On 06/02/2025			Bond Future	1	24,000,000	Member	Sell
2024-12-30 10:02:13	2030 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-12-30 10:02:13	2030 On 06/02/2025			Bond Future	1	6,000,000	Client	Sell
2024-12-30 10:02:13	2030 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-12-30 10:02:13	2030 On 06/02/2025			Bond Future	1	24,000,000	Member	Buy
2024-12-30 10:02:13	2030 On 06/02/2025			Bond Future	1	24,000,000	Client	Sell
2024-12-30 10:23:00	2030 On 06/02/2025			Bond Future	1	7,500,000	Member	Buy
2024-12-30 10:29:16	2030 On 06/02/2025			Bond Future	1	2,100,000	Member	Sell
2024-12-30 10:41:25	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-12-30 10:41:25	2030 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-12-30 10:41:25	2030 On 06/02/2025			Bond Future	1	2,100,000	Client	Sell
2024-12-30 10:41:25	2030 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2024-12-30 10:41:25	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
Total for 2030 Bond Future					14	150,000,000		
2024-12-30 10:23:00	2032 On 06/02/2025			Bond Future	1	9,600,000	Member	Buy
2024-12-30 10:28:13	2032 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-30 10:42:14	2032 On 06/02/2025			Bond Future	1	4,100,000	Member	Sell
2024-12-30 10:42:14	2032 On 06/02/2025			Bond Future	1	4,100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-30 10:42:14	2032 On 06/02/2025			Bond Future	1	4,100,000	Member	Buy
2024-12-30 10:42:15	2032 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-30 10:42:15	2032 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
Total for 2032 Bond Future					7	38,400,000		
2024-12-30 11:45:18	2037 On 06/02/2025			Bond Future	1	100,000,000	Member	Sell
2024-12-30 11:47:08	2037 On 06/02/2025			Bond Future	1	100,000,000	Member	Buy
Total for 2037 Bond Future					2	200,000,000		
2024-12-30 10:23:00	2040 On 06/02/2025			Bond Future	1	9,100,000	Member	Buy
2024-12-30 10:27:31	2040 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	3,300,000	Client	Sell
2024-12-30 10:43:02	2040 On 06/02/2025			Bond Future	1	3,300,000	Member	Buy
Total for 2040 Bond Future					10	36,400,000		
2024-12-30 09:59:46	2046 On 06/02/2025			Bond Future	1	12,200,000	Member	Sell
2024-12-30 09:59:46	2046 On 06/02/2025			Bond Future	1	12,200,000	Member	Buy
2024-12-30 10:00:49	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-30 10:01:14	2046 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-30 11:30:00	2046 On 06/02/2025			Bond Future	1	6,100,000	Member	Buy
2024-12-30 11:30:00	2046 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-12-30 11:30:00	2046 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-12-30 11:30:00	2046 On 06/02/2025			Bond Future	1	6,100,000	Client	Buy
2024-12-30 11:30:00	2046 On 06/02/2025			Bond Future	1	900,000	Client	Buy
2024-12-30 11:30:00	2046 On 06/02/2025			Bond Future	1	6,100,000	Member	Sell
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	3,500,000	Client	Buy
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-30 11:30:01	2046 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	4,600,000	Client	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-12-30 11:31:50	2046 On 06/02/2025			Bond Future	1	2,000,000	Client	Sell
Total for 2046 Bond Future					38	97,600,000		
2024-12-30 09:59:46	2050 On 06/02/2025			Bond Future	1	12,100,000	Member	Sell
2024-12-30 09:59:46	2050 On 06/02/2025			Bond Future	1	12,100,000	Member	Buy
2024-12-30 10:01:36	2050 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-12-30 10:01:52	2050 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	6,000,000	Client	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	900,000	Client	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	3,500,000	Client	Buy
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-30 11:29:01	2050 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	2,100,000	Client	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	3,400,000	Client	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	4,500,000	Client	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	2,100,000	Member	Sell
2024-12-30 11:30:58	2050 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-12-30 11:30:59	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-30 11:30:59	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-30 11:30:59	2050 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-12-30 11:30:59	2050 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-12-30 11:30:59	2050 On 06/02/2025			Bond Future	1	300,000	Member	Buy
Total for 2050 Bond Future					38	96,800,000		
2024-12-30 10:23:00	R033 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-12-30 10:31:05	R033 On 06/02/2025			Bond Future	1	400,000	Client	Sell
Total for R033 Bond Future					2	800,000		
2024-12-30 10:23:00	R035 On 06/02/2025			Bond Future	1	6,900,000	Member	Buy
2024-12-30 10:30:09	R035 On 06/02/2025			Bond Future	1	6,900,000	Client	Sell
Total for R035 Bond Future					2	13,800,000		
2024-12-30 12:11:45	R186 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-12-30 12:58:31	R186 On 06/02/2025			Bond Future	1	5,500,000	Client	Sell
Total for R186 Bond Future					2	11,000,000		
2024-12-30 12:16:03	R213 On 06/02/2025			Bond Future	1	6,700,000	Member	Sell
2024-12-30 13:00:39	R213 On 06/02/2025			Bond Future	1	6,700,000	Client	Buy
Total for R213 Bond Future					2	13,400,000		
Grand Total for all Instruments					117	658,200,000		