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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-06 16:39:33	2030 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2025-01-06 17:32:10	2030 On 06/02/2025			Bond Future	1	2,900,000	Client	Sell
Total for 2030 Bond Future					2	5,800,000		
2025-01-06 16:14:49	2032 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell
2025-01-06 17:23:11	2032 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2025-01-06 17:25:32	2032 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell
2025-01-06 17:25:32	2032 On 06/02/2025			Bond Future	1	3,900,000	Client	Buy
Total for 2032 Bond Future					4	15,600,000		
2025-01-06 08:59:04	2037 On 06/02/2025			Bond Future	1	444,400,000	Member	Buy
2025-01-06 08:59:04	2037 On 06/02/2025			Bond Future	1	444,400,000	Member	Sell
Total for 2037 Bond Future					2	888,800,000		
2025-01-06 15:31:39	2040 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2025-01-06 15:51:45	2040 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	2,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-06 15:52:28	2040 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
Total for 2040 Bond Future					16	40,000,000		
2025-01-06 16:15:52	R033 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2025-01-06 17:27:01	R033 On 06/02/2025			Bond Future	1	3,800,000	Client	Buy
Total for R033 Bond Future					2	7,600,000		
2025-01-06 16:15:52	R038 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2025-01-06 17:29:17	R038 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2025-01-06 17:32:07	R038 On 06/02/2025			Bond Future	1	3,500,000	Client	Buy
2025-01-06 17:32:07	R038 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
Total for R038 Bond Future					4	14,000,000		
2025-01-06 16:00:48	R186 On 06/02/2025			Bond Future	1	18,900,000	Member	Sell
2025-01-06 17:35:02	R186 On 06/02/2025			Bond Future	1	18,900,000	Client	Buy
Total for R186 Bond Future					2	37,800,000		
2025-01-06 16:14:49	R213 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2025-01-06 17:25:47	R213 On 06/02/2025			Bond Future	1	1,400,000	Client	Buy
Total for R213 Bond Future					2	2,800,000		
Grand Total for all Instruments					34	1,012,400,000		