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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 07/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-07 15:35:38	IGOV On 06/02/2025			Index Future	1	80,000	Member	Sell
2025-01-07 15:35:38	IGOV On 06/02/2025			Index Future	1	80,000	Member	Buy
2025-01-07 16:16:15	IGOV On 06/02/2025			Index Future	1	80,000	Client	Buy
2025-01-07 16:16:15	IGOV On 06/02/2025			Index Future	1	80,000	Member	Sell
Total for IGOV Index Future					4	320,000		
2025-01-07 16:02:56	R209 On 06/02/2025			Bond Future	1	172,100,000	Member	Buy
2025-01-07 16:02:56	R209 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	11,400,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,100,000	Client	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	59,700,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	8,800,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	8,800,000	Client	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,000,000	Client	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	61,900,000	Client	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,100,000	Client	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	11,400,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	61,900,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	59,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	5,100,000	Member	Buy
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	8,800,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	61,900,000	Member	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	11,400,000	Client	Sell
2025-01-07 17:22:40	R209 On 06/02/2025			Bond Future	1	59,700,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	4,900,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	2,300,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	3,800,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	2,700,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	4,900,000	Member	Buy
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2025-01-07 17:22:41	R209 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
Total for R209 Bond Future					40	688,400,000		
Grand Total for all Instruments					44	688,720,000		