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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-13 12:10:39	2030 On 06/02/2025			Bond Future	1	58,900,000	Member	Buy
2025-01-13 12:11:03	2030 On 06/02/2025			Bond Future	1	10,400,000	Member	Sell
2025-01-13 12:19:32	2030 On 06/02/2025			Bond Future	1	48,500,000	Member	Sell
2025-01-13 12:19:32	2030 On 06/02/2025			Bond Future	1	10,400,000	Client	Sell
2025-01-13 12:19:32	2030 On 06/02/2025			Bond Future	1	48,500,000	Client	Sell
2025-01-13 12:19:32	2030 On 06/02/2025			Bond Future	1	10,400,000	Member	Buy
2025-01-13 12:19:32	2030 On 06/02/2025			Bond Future	1	48,500,000	Member	Buy
2025-01-13 16:01:28	2030 On 06/02/2025			Bond Future	1	35,700,000	Member	Sell
2025-01-13 16:02:24	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	30,600,000	Member	Buy
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	30,600,000	Member	Sell
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	30,600,000	Client	Buy
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	3,500,000	Client	Buy
2025-01-13 16:58:37	2030 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
Total for 2030 Bond Future					17	378,400,000		
2025-01-13 12:22:01	2032 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-13 12:22:01	2032 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2025-01-13 12:46:08	2032 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2025-01-13 12:46:08	2032 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2025-01-13 13:37:45	2032 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2025-01-13 13:37:45	2032 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
2025-01-13 13:38:09	2032 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2025-01-13 13:38:09	2032 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2025-01-13 13:51:20	2032 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2025-01-13 13:51:20	2032 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-13 15:20:16	2032 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2025-01-13 15:20:16	2032 On 06/02/2025			Bond Future	1	5,000,000	Client	Buy
2025-01-13 15:21:31	2032 On 06/02/2025			Bond Future	1	91,800,000	Member	Sell
2025-01-13 15:22:44	2032 On 06/02/2025			Bond Future	1	91,800,000	Member	Buy
2025-01-13 17:01:56	2032 On 06/02/2025			Bond Future	1	91,800,000	Client	Buy
2025-01-13 17:01:56	2032 On 06/02/2025			Bond Future	1	91,800,000	Member	Sell
Total for 2032 Bond Future					16	412,800,000		
2025-01-13 10:57:41	2040 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-13 10:57:41	2040 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-13 11:06:54	2040 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-13 11:06:54	2040 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2025-01-13 16:50:55	2040 On 06/02/2025			Bond Future	1	204,400,000	Member	Sell
2025-01-13 16:51:24	2040 On 06/02/2025			Bond Future	1	204,400,000	Member	Buy
2025-01-13 17:03:42	2040 On 06/02/2025			Bond Future	1	204,400,000	Member	Sell
2025-01-13 17:03:42	2040 On 06/02/2025			Bond Future	1	204,400,000	Client	Buy
Total for 2040 Bond Future					8	819,600,000		
2025-01-13 12:10:39	2044 On 06/02/2025			Bond Future	1	43,200,000	Member	Sell
2025-01-13 12:11:24	2044 On 06/02/2025			Bond Future	1	35,600,000	Member	Buy
2025-01-13 12:20:18	2044 On 06/02/2025			Bond Future	1	7,600,000	Member	Buy
2025-01-13 12:20:18	2044 On 06/02/2025			Bond Future	1	7,600,000	Client	Buy
2025-01-13 12:20:18	2044 On 06/02/2025			Bond Future	1	7,600,000	Member	Sell
2025-01-13 12:20:18	2044 On 06/02/2025			Bond Future	1	35,600,000	Client	Buy
2025-01-13 12:20:18	2044 On 06/02/2025			Bond Future	1	35,600,000	Member	Sell
Total for 2044 Bond Future					7	172,800,000		
2025-01-13 15:09:27	R035 On 06/11/2025	10.95	Call	Bond Future	1	25,000,000	Member	Buy
2025-01-13 15:09:27	R035 On 06/11/2025	11.45	Put	Bond Future	1	25,000,000	Member	Sell
2025-01-13 15:09:27	R035 On 06/11/2025	11.95	Put	Bond Future	1	25,000,000	Member	Buy
2025-01-13 15:09:27	R035 On 06/11/2025	10.95	Call	Bond Future	1	25,000,000	Member	Sell
2025-01-13 15:09:27	R035 On 06/11/2025	11.45	Put	Bond Future	1	25,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-13 15:09:27	R035 On 06/11/2025	11.95	Put	Bond Future	1	25,000,000	Member	Sell
2025-01-13 15:45:35	R035 On 06/02/2025			Bond Future	1	115,300,000	Member	Sell
2025-01-13 15:46:25	R035 On 06/02/2025			Bond Future	1	115,300,000	Member	Buy
2025-01-13 16:16:15	R035 On 06/11/2025	10.95	Call	Bond Future	1	25,000,000	Member	Buy
2025-01-13 16:16:15	R035 On 06/11/2025	10.95	Call	Bond Future	1	25,000,000	Member	Sell
2025-01-13 16:16:31	R035 On 06/11/2025	11.45	Put	Bond Future	1	25,000,000	Member	Buy
2025-01-13 16:16:31	R035 On 06/11/2025	11.45	Put	Bond Future	1	25,000,000	Member	Sell
2025-01-13 16:16:47	R035 On 06/11/2025	11.95	Put	Bond Future	1	25,000,000	Member	Buy
2025-01-13 16:16:47	R035 On 06/11/2025	11.95	Put	Bond Future	1	25,000,000	Member	Sell
2025-01-13 16:30:56	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-13 16:33:01	R035 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2025-01-13 16:33:43	R035 On 06/02/2025			Bond Future	1	100,000	Client	Buy
2025-01-13 17:02:51	R035 On 06/02/2025			Bond Future	1	115,300,000	Client	Buy
2025-01-13 17:02:51	R035 On 06/02/2025			Bond Future	1	115,300,000	Member	Sell
2025-01-13 17:03:35	R035 On 06/11/2025	10.95	Call	Bond Future	1	25,000,000	Member	Buy
2025-01-13 17:03:35	R035 On 06/11/2025	10.95	Call	Bond Future	1	25,000,000	Client	Sell
2025-01-13 17:04:02	R035 On 06/11/2025	11.45	Put	Bond Future	1	25,000,000	Member	Sell
2025-01-13 17:04:02	R035 On 06/11/2025	11.45	Put	Bond Future	1	25,000,000	Client	Buy
2025-01-13 17:04:23	R035 On 06/11/2025	11.95	Put	Bond Future	1	25,000,000	Member	Buy
2025-01-13 17:04:23	R035 On 06/11/2025	11.95	Put	Bond Future	1	25,000,000	Client	Sell
Total for R035 Bond Future					38	951,200,000		
2025-01-13 12:10:39	R053 On 06/02/2025			Bond Future	1	19,400,000	Member	Sell
2025-01-13 12:11:44	R053 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2025-01-13 12:21:03	R053 On 06/02/2025			Bond Future	1	16,000,000	Member	Buy
2025-01-13 12:21:03	R053 On 06/02/2025			Bond Future	1	3,400,000	Client	Buy
2025-01-13 12:21:03	R053 On 06/02/2025			Bond Future	1	16,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-13 12:21:03	R053 On 06/02/2025			Bond Future	1	16,000,000	Client	Buy
2025-01-13 12:21:03	R053 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
Total for R053 Bond Future					7	77,600,000		
2025-01-13 15:21:31	R186 On 06/11/2025			Bond Future	1	44,700,000	Member	Buy
2025-01-13 15:22:08	R186 On 06/11/2025			Bond Future	1	44,700,000	Member	Sell
2025-01-13 16:01:28	R186 On 06/02/2025			Bond Future	1	54,700,000	Member	Sell
2025-01-13 16:02:35	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2025-01-13 17:00:07	R186 On 06/11/2025			Bond Future	1	44,700,000	Member	Buy
2025-01-13 17:00:07	R186 On 06/11/2025			Bond Future	1	44,700,000	Client	Sell
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	3,000,000	Client	Buy
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	44,700,000	Member	Buy
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	7,000,000	Client	Buy
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	44,700,000	Member	Sell
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	7,000,000	Member	Sell
2025-01-13 17:01:01	R186 On 06/02/2025			Bond Future	1	44,700,000	Client	Buy
2025-01-13 17:23:16	R186 On 06/02/2025			Bond Future	1	7,200,000	Member	Buy
2025-01-13 17:29:39	R186 On 06/02/2025			Bond Future	1	6,900,000	Member	Sell
2025-01-13 17:30:15	R186 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2025-01-13 17:30:15	R186 On 06/02/2025			Bond Future	1	6,900,000	Client	Sell
2025-01-13 17:30:15	R186 On 06/02/2025			Bond Future	1	6,900,000	Member	Buy
2025-01-13 17:30:15	R186 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2025-01-13 17:30:15	R186 On 06/02/2025			Bond Future	1	300,000	Member	Buy
Total for R186 Bond Future					21	426,400,000		
Grand Total for all Instruments					114	3,238,800,000		