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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 01/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-01 11:33:00	2029 On 06/02/2025			Bond Future	1	9,000,000	Client	Buy
2024-11-01 11:33:00	2029 On 06/02/2025			Bond Future	1	9,000,000	Client	Sell
Total for 2029 Bond Future					2	18,000,000		
2024-11-01 15:48:40	2030 On 06/02/2025			Bond Future	1	120,000,000	Member	Buy
2024-11-01 15:48:57	2030 On 06/02/2025			Bond Future	1	120,000,000	Member	Sell
2024-11-01 17:03:25	2030 On 06/02/2025			Bond Future	1	52,300,000	Member	Sell
2024-11-01 17:46:14	2030 On 06/02/2025			Bond Future	1	21,300,000	Member	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	24,500,000	Client	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	24,500,000	Member	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	2,100,000	Client	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	24,500,000	Member	Sell
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	3,400,000	Client	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	21,300,000	Client	Buy
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	21,300,000	Member	Sell
2024-11-01 17:47:20	2030 On 06/02/2025			Bond Future	1	2,100,000	Member	Sell
Total for 2030 Bond Future					18	449,200,000		
2024-11-01 15:48:40	2032 On 06/02/2025			Bond Future	1	120,000,000	Member	Buy
2024-11-01 15:49:07	2032 On 06/02/2025			Bond Future	1	120,000,000	Member	Sell
Total for 2032 Bond Future					2	240,000,000		
2024-11-01 11:22:00	2033 On 06/02/2025			Bond Future	1	16,000,000	Client	Sell
2024-11-01 11:22:00	2033 On 06/02/2025			Bond Future	1	16,000,000	Member	Buy
2024-11-01 12:10:01	2033 On 06/02/2025			Bond Future	1	16,000,000	Member	Sell
2024-11-01 12:10:01	2033 On 06/02/2025			Bond Future	1	16,000,000	Client	Buy
Total for 2033 Bond Future					4	64,000,000		
2024-11-01 10:33:12	2037 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2024-11-01 15:15:01	2037 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-11-01 15:15:01	2037 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-01 15:19:01	2037 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-01 15:19:01	2037 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-11-01 16:21:22	2037 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2024-11-01 16:22:36	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-01 16:22:36	2037 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-11-01 16:22:36	2037 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-11-01 16:22:36	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-01 16:22:36	2037 On 06/02/2025			Bond Future	1	100,000	Member	Buy
Total for 2037 Bond Future					11	20,000,000		
2024-11-01 11:30:00	2038 On 06/02/2025			Bond Future	1	24,000,000	Client	Buy
2024-11-01 11:30:00	2038 On 06/02/2025			Bond Future	1	24,000,000	Client	Sell
Total for 2038 Bond Future					2	48,000,000		
2024-11-01 15:15:01	2040 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-01 15:15:01	2040 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-01 15:19:17	2040 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-11-01 15:19:17	2040 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-01 17:03:25	2040 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-01 17:50:48	2040 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-11-01 17:52:24	2040 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-01 17:52:24	2040 On 06/02/2025			Bond Future	1	1,800,000	Client	Sell
Total for 2040 Bond Future					8	14,000,000		
2024-11-01 12:53:28	2044 On 06/02/2025			Bond Future	1	19,500,000	Member	Sell
2024-11-01 12:53:28	2044 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-01 16:23:43	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	7,000,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	7,200,000	Member	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	7,000,000	Client	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	7,200,000	Client	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	7,200,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-01 16:23:44	2044 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-11-01 17:03:25	2044 On 06/02/2025			Bond Future	1	7,500,000	Member	Sell
2024-11-01 17:49:43	2044 On 06/02/2025			Bond Future	1	6,800,000	Member	Buy
2024-11-01 17:50:18	2044 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-01 17:50:18	2044 On 06/02/2025			Bond Future	1	6,800,000	Member	Sell
2024-11-01 17:50:18	2044 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-01 17:50:18	2044 On 06/02/2025			Bond Future	1	6,800,000	Client	Buy
2024-11-01 17:50:18	2044 On 06/02/2025			Bond Future	1	700,000	Client	Buy
Total for 2044 Bond Future					38	108,000,000		
2024-11-01 11:14:25	R035 On 06/02/2025			Bond Future	1	15,800,000	Member	Sell
2024-11-01 12:49:36	R035 On 06/02/2025			Bond Future	1	15,800,000	Member	Buy
2024-11-01 12:55:09	R035 On 06/02/2025			Bond Future	1	15,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-01 12:55:09	R035 On 06/02/2025			Bond Future	1	15,800,000	Client	Buy
2024-11-01 13:21:24	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-11-01 14:44:50	R035 On 06/02/2025			Bond Future	1	10,000,000	Client	Sell
Total for R035 Bond Future					6	83,200,000		
2024-11-01 11:14:25	R186 On 06/02/2025			Bond Future	1	5,600,000	Member	Sell
2024-11-01 16:16:45	R186 On 06/02/2025			Bond Future	1	5,600,000	Client	Buy
2024-11-01 17:03:25	R186 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell
2024-11-01 17:03:25	R186 On 06/02/2025			Bond Future	1	469,500,000	Member	Sell
2024-11-01 17:03:25	R186 On 06/02/2025			Bond Future	1	21,300,000	Member	Sell
2024-11-01 17:44:26	R186 On 06/02/2025			Bond Future	1	21,300,000	Client	Buy
2024-11-01 17:46:14	R186 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-01 17:48:09	R186 On 06/02/2025			Bond Future	1	3,100,000	Member	Buy
2024-11-01 17:48:38	R186 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-01 17:48:38	R186 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-11-01 17:48:38	R186 On 06/02/2025			Bond Future	1	3,100,000	Client	Buy
2024-11-01 17:48:38	R186 On 06/02/2025			Bond Future	1	3,100,000	Member	Sell
2024-11-01 17:48:38	R186 On 06/02/2025			Bond Future	1	1,800,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	76,200,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	3,600,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	8,500,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,600,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,800,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	17,800,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	76,200,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	332,000,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	17,800,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	4,500,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	332,000,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,800,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	76,200,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	332,000,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	17,800,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	12,800,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	8,500,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	3,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	8,500,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	12,800,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	12,800,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	3,600,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,800,000	Client	Buy
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-11-01 17:49:08	R186 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-01 17:49:09	R186 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-01 17:49:09	R186 On 06/02/2025			Bond Future	1	500,000	Client	Buy
Total for R186 Bond Future					54	1,951,400,000		
2024-11-01 17:13:33	R213 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2024-11-01 17:41:45	R213 On 06/02/2025			Bond Future	1	800,000	Client	Sell
Total for R213 Bond Future					2	1,600,000		
2024-11-01 17:03:25	R248 On 06/02/2025			Bond Future	1	130,900,000	Member	Buy
2024-11-01 17:51:53	R248 On 06/02/2025			Bond Future	1	31,100,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	78,100,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	78,100,000	Member	Buy
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	6,000,000	Client	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	700,000	Client	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	1,700,000	Client	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	5,200,000	Client	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	78,100,000	Client	Sell
2024-11-01 17:55:00	R248 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	31,100,000	Client	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	2,000,000	Client	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	31,100,000	Member	Buy
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	700,000	Client	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-01 17:55:01	R248 On 06/02/2025			Bond Future	1	700,000	Member	Sell
Total for R248 Bond Future					34	523,600,000		
Grand Total for all Instruments					181	3,521,000,000		