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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 08/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-08 10:20:16	2030 On 06/02/2025			Bond Future	1	11,500,000	Member	Sell
2024-11-08 11:32:49	2030 On 06/02/2025			Bond Future	1	11,500,000	Client	Buy
2024-11-08 11:48:14	2030 On 06/02/2025			Bond Future	1	22,100,000	Member	Sell
2024-11-08 12:14:11	2030 On 06/02/2025			Bond Future	1	9,600,000	Member	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	3,400,000	Member	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	5,500,000	Member	Sell
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	3,400,000	Member	Sell
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	3,400,000	Client	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	5,500,000	Client	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	9,600,000	Client	Buy
2024-11-08 12:15:19	2030 On 06/02/2025			Bond Future	1	9,600,000	Member	Sell
2024-11-08 15:46:22	2030 On 06/02/2025			Bond Future	1	31,500,000	Member	Buy
2024-11-08 16:18:46	2030 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	22,500,000	Member	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	4,900,000	Client	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	22,500,000	Client	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	1,800,000	Client	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	2,300,000	Client	Sell
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	4,900,000	Member	Buy
2024-11-08 16:20:34	2030 On 06/02/2025			Bond Future	1	22,500,000	Member	Buy
Total for 2030 Bond Future					31	237,400,000		
2024-11-08 11:48:14	2037 On 06/02/2025			Bond Future	1	517,700,000	Member	Buy
2024-11-08 12:56:40	2037 On 06/02/2025			Bond Future	1	151,200,000	Member	Sell
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	195,800,000	Member	Sell
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	170,700,000	Member	Sell
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	170,700,000	Member	Buy
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	170,700,000	Client	Sell
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	195,800,000	Member	Buy
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	195,800,000	Client	Sell
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	151,200,000	Member	Buy
2024-11-08 12:57:54	2037 On 06/02/2025			Bond Future	1	151,200,000	Client	Sell
2024-11-08 15:14:38	2037 On 06/02/2025			Bond Future	1	11,300,000	Member	Sell
2024-11-08 15:14:38	2037 On 06/02/2025			Bond Future	1	11,300,000	Client	Buy
2024-11-08 15:58:15	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-08 15:58:15	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-08 16:20:55	2037 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2024-11-08 16:20:55	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
Total for 2037 Bond Future					16	2,095,400,000		
2024-11-08 15:14:38	2040 On 06/02/2025			Bond Future	1	8,300,000	Member	Sell
2024-11-08 15:14:38	2040 On 06/02/2025			Bond Future	1	8,300,000	Client	Buy
2024-11-08 15:58:15	2040 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-08 15:58:15	2040 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-08 16:21:13	2040 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-08 16:21:13	2040 On 06/02/2025			Bond Future	1	200,000	Client	Buy
Total for 2040 Bond Future					6	17,400,000		
2024-11-08 11:48:14	2044 On 06/02/2025			Bond Future	1	16,500,000	Member	Buy
2024-11-08 12:21:34	2044 On 06/02/2025			Bond Future	1	16,500,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-08 15:14:38	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-08 15:14:38	2044 On 06/02/2025			Bond Future	1	400,000	Client	Buy
Total for 2044 Bond Future					4	33,800,000		
2024-11-08 10:20:16	R033 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-11-08 17:15:17	R033 On 06/02/2025			Bond Future	1	2,000,000	Client	Buy
Total for R033 Bond Future					2	4,000,000		
2024-11-08 09:17:05	R035 On 06/02/2025	11.10	Put	Bond Future	1	750,000,000	Member	Sell
2024-11-08 09:25:51	R035 On 06/02/2025	11.10	Put	Bond Future	1	1,600,000	Member	Buy
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	492,400,000	Member	Buy
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	32,900,000	Member	Buy
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	194,600,000	Member	Buy
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	492,400,000	Member	Sell
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	492,400,000	Client	Buy
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	194,600,000	Member	Sell
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	194,600,000	Client	Buy
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	32,900,000	Member	Sell
2024-11-08 09:30:59	R035 On 06/02/2025	11.10	Put	Bond Future	1	32,900,000	Client	Buy
2024-11-08 09:31:00	R035 On 06/02/2025	11.10	Put	Bond Future	1	10,800,000	Member	Sell
2024-11-08 09:31:00	R035 On 06/02/2025	11.10	Put	Bond Future	1	10,800,000	Client	Buy
2024-11-08 09:31:00	R035 On 06/02/2025	11.10	Put	Bond Future	1	9,000,000	Member	Sell
2024-11-08 09:31:00	R035 On 06/02/2025	11.10	Put	Bond Future	1	9,000,000	Client	Buy
2024-11-08 09:31:00	R035 On 06/02/2025	11.10	Put	Bond Future	1	10,800,000	Member	Buy
2024-11-08 09:31:00	R035 On 06/02/2025	11.10	Put	Bond Future	1	9,000,000	Member	Buy
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	5,000,000	Member	Buy
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	3,700,000	Member	Buy
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	5,000,000	Member	Sell
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	5,000,000	Client	Buy
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	3,700,000	Member	Sell
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	3,700,000	Client	Buy
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	1,600,000	Member	Sell
2024-11-08 09:31:01	R035 On 06/02/2025	11.10	Put	Bond Future	1	1,600,000	Client	Buy
Total for R035 Bond Future					25	3,000,000,000		
2024-11-08 10:20:16	R038 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-11-08 17:14:15	R038 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
Total for R038 Bond Future					2	3,200,000		
2024-11-08 11:48:14	R186 On 06/02/2025			Bond Future	1	68,300,000	Member	Sell
2024-11-08 12:16:19	R186 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	15,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	3,700,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	15,500,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	10,300,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	6,100,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	6,100,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	3,700,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	6,100,000	Client	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	10,300,000	Client	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	15,000,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	3,700,000	Client	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	15,000,000	Client	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	10,300,000	Member	Sell
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	6,000,000	Client	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	15,500,000	Client	Buy
2024-11-08 12:18:29	R186 On 06/02/2025			Bond Future	1	4,400,000	Client	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	3,000,000	Client	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-11-08 12:18:30	R186 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
Total for R186 Bond Future					34	273,200,000		
2024-11-08 15:46:44	R213 On 06/02/2025			Bond Future	1	15,700,000	Member	Buy
2024-11-08 16:19:14	R213 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-08 16:21:28	R213 On 06/02/2025			Bond Future	1	9,100,000	Member	Sell
2024-11-08 16:21:28	R213 On 06/02/2025			Bond Future	1	9,100,000	Member	Buy
2024-11-08 16:21:28	R213 On 06/02/2025			Bond Future	1	9,100,000	Client	Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	1,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-11-08 16:21:29	R213 On 06/02/2025			Bond Future	1	4,000,000	Client	Sell
Total for R213 Bond Future					16	62,800,000		
Grand Total for all Instruments					136	5,727,200,000		