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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-11 10:57:35	2030 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-11 11:22:46	2030 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2024-11-11 15:06:49	2030 On 06/02/2025			Bond Future	1	19,200,000	Member	Sell
2024-11-11 15:06:49	2030 On 06/02/2025			Bond Future	1	48,000,000	Member	Buy
2024-11-11 16:24:09	2030 On 06/02/2025			Bond Future	1	48,000,000	Client	Sell
2024-11-11 16:28:08	2030 On 06/02/2025			Bond Future	1	19,200,000	Client	Buy
Total for 2030 Bond Future					6	136,800,000		
2024-11-11 16:09:59	2032 On 06/02/2025			Bond Future	1	64,900,000	Member	Buy
2024-11-11 17:27:07	2032 On 06/02/2025			Bond Future	1	64,900,000	Client	Sell
Total for 2032 Bond Future					2	129,800,000		
2024-11-11 11:52:51	2033 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-11 11:52:51	2033 On 06/02/2025			Bond Future	1	11,800,000	Member	Buy
2024-11-11 12:09:41	2033 On 06/02/2025			Bond Future	1	11,800,000	Member	Sell
2024-11-11 12:10:10	2033 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-11 12:10:42	2033 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-11 12:10:42	2033 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-11-11 12:11:01	2033 On 06/02/2025			Bond Future	1	11,800,000	Member	Buy
2024-11-11 12:11:01	2033 On 06/02/2025			Bond Future	1	11,800,000	Client	Sell
Total for 2033 Bond Future					8	50,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-11 09:39:48	2037 On 06/02/2025			Bond Future	1	473,700,000	Member	Buy
2024-11-11 09:40:28	2037 On 06/02/2025			Bond Future	1	29,900,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	10,700,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	234,300,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	135,400,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	26,000,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	29,900,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	34,800,000	Member	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	10,700,000	Client	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	26,000,000	Client	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	29,900,000	Client	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	234,300,000	Client	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	26,000,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	10,700,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	135,400,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	34,800,000	Client	Sell
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	234,300,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	34,800,000	Member	Buy
2024-11-11 10:56:23	2037 On 06/02/2025			Bond Future	1	135,400,000	Client	Sell
2024-11-11 15:09:25	2037 On 06/02/2025			Bond Future	1	10,200,000	Member	Sell
2024-11-11 15:09:25	2037 On 06/02/2025			Bond Future	1	10,200,000	Client	Buy
2024-11-11 16:20:29	2037 On 06/02/2025			Bond Future	1	58,800,000	Member	Sell
2024-11-11 16:20:55	2037 On 06/02/2025			Bond Future	1	23,900,000	Member	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	23,900,000	Client	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	21,600,000	Member	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	2,600,000	Client	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	10,700,000	Member	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	21,600,000	Member	Sell
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	10,700,000	Member	Sell
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	21,600,000	Client	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	10,700,000	Client	Buy
2024-11-11 17:38:57	2037 On 06/02/2025			Bond Future	1	23,900,000	Member	Sell
Total for 2037 Bond Future					37	2,150,400,000		
2024-11-11 15:09:25	2040 On 06/02/2025			Bond Future	1	7,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-11 15:09:25	2040 On 06/02/2025			Bond Future	1	7,500,000	Client	Buy
Total for 2040 Bond Future					2	15,000,000		
2024-11-11 15:09:25	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-11 15:09:25	2044 On 06/02/2025			Bond Future	1	400,000	Client	Buy
Total for 2044 Bond Future					2	800,000		
2024-11-11 15:06:49	R035 On 06/02/2025			Bond Future	1	190,500,000	Member	Buy
2024-11-11 16:23:00	R035 On 06/02/2025			Bond Future	1	190,500,000	Client	Sell
Total for R035 Bond Future					2	381,000,000		
2024-11-11 10:57:35	R038 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-11-11 17:45:09	R038 On 06/02/2025			Bond Future	1	1,400,000	Client	Buy
Total for R038 Bond Future					2	2,800,000		
2024-11-11 10:57:35	R186 On 06/02/2025			Bond Future	1	6,600,000	Member	Sell
2024-11-11 11:21:17	R186 On 06/02/2025			Bond Future	1	6,600,000	Client	Buy
2024-11-11 15:06:49	R186 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-11 16:22:05	R186 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-11-11 17:32:23	R186 On 06/02/2025			Bond Future	1	7,100,000	Member	Sell
2024-11-11 17:35:07	R186 On 06/02/2025			Bond Future	1	7,100,000	Client	Buy
Total for R186 Bond Future					6	30,400,000		
2024-11-11 11:58:13	R214 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-11-11 11:58:13	R214 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-11-11 13:46:07	R214 On 06/02/2025			Bond Future	1	10,000,000	Client	Sell
2024-11-11 13:46:07	R214 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
Total for R214 Bond Future					4	40,000,000		
Grand Total for all Instruments					71	2,937,000,000		