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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-13 08:49:40	2030 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-11-13 10:56:37	2030 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-11-13 11:03:15	2030 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-11-13 11:04:03	2030 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-13 11:04:04	2030 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-13 13:08:41	2030 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
2024-11-13 14:05:46	2030 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-11-13 14:36:49	2030 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-11-13 15:31:51	2030 On 06/02/2025			Bond Future	1	8,500,000	Member	Buy
2024-11-13 15:31:51	2030 On 06/02/2025			Bond Future	1	8,500,000	Member	Sell
2024-11-13 15:32:25	2030 On 06/02/2025			Bond Future	1	2,800,000	Client	Buy
2024-11-13 15:33:24	2030 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2024-11-13 16:01:31	2030 On 06/02/2025			Bond Future	1	8,500,000	Client	Buy
2024-11-13 16:01:31	2030 On 06/02/2025			Bond Future	1	8,500,000	Member	Sell
2024-11-13 17:16:04	2030 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2024-11-13 17:16:16	2030 On 06/02/2025			Bond Future	1	323,700,000	Member	Sell
2024-11-13 17:28:15	2030 On 06/02/2025			Bond Future	1	295,800,000	Member	Buy
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	25,100,000	Member	Sell
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	25,100,000	Member	Buy
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	25,100,000	Client	Buy
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	2,800,000	Client	Buy
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	295,800,000	Member	Sell
2024-11-13 17:28:54	2030 On 06/02/2025			Bond Future	1	295,800,000	Client	Buy
2024-11-13 17:56:36	2030 On 06/02/2025			Bond Future	1	1,100,000	Member	Sell
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	2,800,000	Client	Sell
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-11-13 17:58:16	2030 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	1,100,000	Member	Buy
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	1,100,000	Client	Sell
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-13 17:58:17	2030 On 06/02/2025			Bond Future	1	200,000	Member	Sell
Total for 2030 Bond Future					61	1,402,800,000		
2024-11-13 08:49:40	2032 On 06/02/2025			Bond Future	1	23,400,000	Member	Sell
2024-11-13 13:03:32	2032 On 06/02/2025			Bond Future	1	23,400,000	Client	Buy
2024-11-13 17:16:04	2032 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-11-13 17:58:50	2032 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-11-13 17:59:14	2032 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-11-13 17:59:14	2032 On 06/02/2025			Bond Future	1	1,400,000	Client	Sell
Total for 2032 Bond Future					6	52,400,000		
2024-11-13 17:16:16	R033 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-11-13 17:16:16	R033 On 06/02/2025			Bond Future	1	36,800,000	Member	Sell
2024-11-13 17:16:16	R033 On 06/02/2025			Bond Future	1	25,800,000	Member	Buy
2024-11-13 17:41:09	R033 On 06/02/2025			Bond Future	1	2,200,000	Client	Buy
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	2,500,000	Client	Buy
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	8,500,000	Client	Buy
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	8,500,000	Member	Buy
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	8,500,000	Member	Sell
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	25,800,000	Client	Buy
2024-11-13 17:50:08	R033 On 06/02/2025			Bond Future	1	25,800,000	Member	Sell
Total for R033 Bond Future					12	151,600,000		
2024-11-13 17:16:16	R035 On 06/02/2025			Bond Future	1	10,600,000	Member	Sell
2024-11-13 17:40:25	R035 On 06/02/2025			Bond Future	1	7,500,000	Member	Buy
2024-11-13 17:43:02	R035 On 06/02/2025			Bond Future	1	3,100,000	Member	Buy
2024-11-13 17:43:02	R035 On 06/02/2025			Bond Future	1	3,100,000	Client	Buy
2024-11-13 17:43:02	R035 On 06/02/2025			Bond Future	1	3,100,000	Member	Sell
2024-11-13 17:43:02	R035 On 06/02/2025			Bond Future	1	7,500,000	Client	Buy
2024-11-13 17:43:02	R035 On 06/02/2025			Bond Future	1	7,500,000	Member	Sell
Total for R035 Bond Future					7	42,400,000		
2024-11-13 17:16:16	R038 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-11-13 17:47:03	R038 On 06/02/2025			Bond Future	1	2,700,000	Client	Buy
Total for R038 Bond Future					2	5,400,000		
2024-11-13 14:09:35	R053 On 06/02/2025			Bond Future	1	192,200,000	Member	Sell
2024-11-13 14:10:09	R053 On 06/02/2025			Bond Future	1	12,200,000	Member	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	14,200,000	Member	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	10,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	95,500,000	Member	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	10,600,000	Member	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	55,300,000	Member	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	10,600,000	Client	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	95,500,000	Member	Sell
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	55,300,000	Member	Sell
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	14,200,000	Member	Sell
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	55,300,000	Client	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	4,400,000	Client	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	95,500,000	Client	Buy
2024-11-13 14:43:45	R053 On 06/02/2025			Bond Future	1	14,200,000	Client	Buy
2024-11-13 14:43:46	R053 On 06/02/2025			Bond Future	1	12,200,000	Member	Sell
2024-11-13 14:43:46	R053 On 06/02/2025			Bond Future	1	12,200,000	Client	Buy
Total for R053 Bond Future					19	768,800,000		
2024-11-13 08:49:40	R186 On 06/02/2025			Bond Future	1	11,000,000	Member	Sell
2024-11-13 13:07:32	R186 On 06/02/2025			Bond Future	1	11,000,000	Client	Buy
2024-11-13 14:36:49	R186 On 06/02/2025			Bond Future	1	4,900,000	Member	Sell
2024-11-13 14:57:24	R186 On 06/02/2025			Bond Future	1	4,900,000	Client	Buy
2024-11-13 17:16:16	R186 On 06/02/2025			Bond Future	1	702,100,000	Member	Sell
2024-11-13 17:36:33	R186 On 06/02/2025			Bond Future	1	11,200,000	Member	Buy
2024-11-13 17:36:58	R186 On 06/02/2025			Bond Future	1	690,900,000	Member	Buy
2024-11-13 17:36:58	R186 On 06/02/2025			Bond Future	1	11,200,000	Client	Buy
2024-11-13 17:36:58	R186 On 06/02/2025			Bond Future	1	11,200,000	Member	Sell
2024-11-13 17:36:58	R186 On 06/02/2025			Bond Future	1	690,900,000	Member	Sell
2024-11-13 17:36:58	R186 On 06/02/2025			Bond Future	1	690,900,000	Client	Buy
Total for R186 Bond Future					11	2,840,200,000		
2024-11-13 08:49:40	R209 On 06/02/2025			Bond Future	1	29,600,000	Member	Buy
2024-11-13 13:09:43	R209 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	3,900,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	18,600,000	Member	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	18,600,000	Member	Buy
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	18,600,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-11-13 13:12:40	R209 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-13 16:39:12	R209 On 06/02/2025			Bond Future	1	15,300,000	Member	Buy
2024-11-13 17:15:56	R209 On 06/02/2025			Bond Future	1	5,900,000	Member	Sell
2024-11-13 17:28:30	R209 On 06/02/2025			Bond Future	1	9,400,000	Member	Sell
2024-11-13 17:28:30	R209 On 06/02/2025			Bond Future	1	9,400,000	Member	Buy
2024-11-13 17:28:30	R209 On 06/02/2025			Bond Future	1	5,900,000	Client	Sell
2024-11-13 17:28:30	R209 On 06/02/2025			Bond Future	1	5,900,000	Member	Buy
2024-11-13 17:28:30	R209 On 06/02/2025			Bond Future	1	9,400,000	Client	Sell
Total for R209 Bond Future					29	179,600,000		
2024-11-13 14:09:35	R213 On 06/02/2025			Bond Future	1	225,700,000	Member	Sell
2024-11-13 14:10:43	R213 On 06/02/2025			Bond Future	1	12,500,000	Member	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	5,100,000	Member	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	112,100,000	Member	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	64,900,000	Member	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	16,700,000	Member	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	14,400,000	Member	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	14,400,000	Client	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	64,900,000	Member	Sell
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	16,700,000	Member	Sell
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	5,100,000	Client	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	112,100,000	Member	Sell
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	16,700,000	Client	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	5,100,000	Member	Sell
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	112,100,000	Client	Buy
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	14,400,000	Member	Sell
2024-11-13 14:42:09	R213 On 06/02/2025			Bond Future	1	64,900,000	Client	Buy
2024-11-13 14:42:10	R213 On 06/02/2025			Bond Future	1	12,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-13 14:42:10	R213 On 06/02/2025			Bond Future	1	12,500,000	Member	Sell
Total for R213 Bond Future					19	902,800,000		
Grand Total for all Instruments					166	6,346,000,000		