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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-15 10:34:03	2030 On 06/02/2025			Bond Future	1	8,500,000	Member	Buy
2024-11-15 10:34:03	2030 On 06/02/2025			Bond Future	1	8,500,000	Member	Sell
2024-11-15 10:37:54	2030 On 06/02/2025			Bond Future	1	8,500,000	Client	Sell
2024-11-15 10:37:54	2030 On 06/02/2025			Bond Future	1	8,500,000	Member	Buy
Total for 2030 Bond Future					4	34,000,000		
2024-11-15 15:08:16	2037 On 06/02/2025			Bond Future	1	9,300,000	Client	Buy
2024-11-15 15:08:16	2037 On 06/02/2025			Bond Future	1	9,300,000	Member	Sell
Total for 2037 Bond Future					2	18,600,000		
2024-11-15 15:08:16	2040 On 06/02/2025			Bond Future	1	6,800,000	Client	Buy
2024-11-15 15:08:16	2040 On 06/02/2025			Bond Future	1	6,800,000	Member	Sell
Total for 2040 Bond Future					2	13,600,000		
2024-11-15 15:08:16	2044 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-11-15 15:08:16	2044 On 06/02/2025			Bond Future	1	300,000	Client	Buy
Total for 2044 Bond Future					2	600,000		
2024-11-15 13:20:50	2046 On 05/02/2026			Bond Future	1	46,900,000	Member	Sell
2024-11-15 13:21:34	2046 On 05/02/2026			Bond Future	1	1,200,000	Member	Buy
2024-11-15 14:49:47	2046 On 05/02/2026			Bond Future	1	21,100,000	Member	Buy
2024-11-15 14:49:47	2046 On 05/02/2026			Bond Future	1	21,100,000	Client	Buy
2024-11-15 14:49:47	2046 On 05/02/2026			Bond Future	1	21,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	5,200,000	Client	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	5,200,000	Member	Sell
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	14,200,000	Client	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	1,200,000	Client	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	14,200,000	Member	Sell
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	2,900,000	Member	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	14,200,000	Member	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	5,200,000	Member	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	2,900,000	Client	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	2,300,000	Client	Buy
2024-11-15 14:49:48	2046 On 05/02/2026			Bond Future	1	1,200,000	Member	Sell
2024-11-15 16:23:06	2046 On 06/02/2025			Bond Future	1	46,900,000	Member	Sell
2024-11-15 16:23:06	2046 On 05/02/2026			Bond Future	1	46,900,000	Member	Buy
2024-11-15 16:24:47	2046 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-15 16:26:29	2046 On 05/02/2026			Bond Future	1	1,200,000	Member	Sell
2024-11-15 16:46:47	2046 On 05/02/2026			Bond Future	1	21,100,000	Member	Sell
2024-11-15 16:46:47	2046 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2024-11-15 16:46:47	2046 On 05/02/2026			Bond Future	1	21,100,000	Client	Sell
2024-11-15 16:46:47	2046 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2024-11-15 16:46:47	2046 On 05/02/2026			Bond Future	1	21,100,000	Member	Buy
2024-11-15 16:46:47	2046 On 05/02/2026			Bond Future	1	2,300,000	Client	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	5,200,000	Client	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	14,200,000	Client	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	1,200,000	Client	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	5,200,000	Member	Buy
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	2,900,000	Member	Buy
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	14,200,000	Member	Buy
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	2,900,000	Client	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	14,200,000	Member	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	5,200,000	Member	Sell
2024-11-15 16:46:48	2046 On 05/02/2026			Bond Future	1	1,200,000	Member	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	21,100,000	Client	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	14,200,000	Member	Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	21,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	14,200,000	Member	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	14,200,000	Client	Buy
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	21,100,000	Member	Sell
2024-11-15 16:57:25	2046 On 06/02/2025			Bond Future	1	5,200,000	Client	Buy
Total for 2046 Bond Future					57	562,800,000		
2024-11-15 13:20:50	2050 On 05/02/2026			Bond Future	1	46,900,000	Member	Sell
2024-11-15 13:21:50	2050 On 05/02/2026			Bond Future	1	2,900,000	Member	Buy
2024-11-15 14:48:26	2050 On 05/02/2026			Bond Future	1	1,200,000	Member	Buy
2024-11-15 14:48:26	2050 On 05/02/2026			Bond Future	1	14,200,000	Member	Buy
2024-11-15 14:48:26	2050 On 05/02/2026			Bond Future	1	1,200,000	Client	Buy
2024-11-15 14:48:26	2050 On 05/02/2026			Bond Future	1	14,200,000	Client	Buy
2024-11-15 14:48:26	2050 On 05/02/2026			Bond Future	1	14,200,000	Member	Sell
2024-11-15 14:48:26	2050 On 05/02/2026			Bond Future	1	1,200,000	Member	Sell
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	2,300,000	Client	Buy
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	5,200,000	Member	Sell
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	21,100,000	Client	Buy
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	2,900,000	Client	Buy
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	21,100,000	Member	Sell
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	21,100,000	Member	Buy
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	5,200,000	Member	Buy
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2024-11-15 14:48:27	2050 On 05/02/2026			Bond Future	1	5,200,000	Client	Buy
2024-11-15 16:23:06	2050 On 06/02/2025			Bond Future	1	46,900,000	Member	Sell
2024-11-15 16:23:06	2050 On 05/02/2026			Bond Future	1	46,900,000	Member	Buy
2024-11-15 16:24:17	2050 On 05/02/2026			Bond Future	1	2,900,000	Member	Sell
2024-11-15 16:25:04	2050 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	5,200,000	Member	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	1,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	2,300,000	Member	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	14,200,000	Member	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	21,100,000	Member	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	2,900,000	Client	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	14,200,000	Member	Buy
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	5,200,000	Client	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	1,200,000	Member	Buy
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	21,100,000	Client	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	2,900,000	Member	Buy
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	2,300,000	Member	Buy
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	21,100,000	Member	Buy
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	14,200,000	Client	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	2,300,000	Client	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	1,200,000	Client	Sell
2024-11-15 16:48:18	2050 On 05/02/2026			Bond Future	1	5,200,000	Member	Buy
2024-11-15 16:58:55	2050 On 06/02/2025			Bond Future	1	14,200,000	Member	Sell
2024-11-15 16:58:55	2050 On 06/02/2025			Bond Future	1	14,200,000	Client	Buy
2024-11-15 16:58:55	2050 On 06/02/2025			Bond Future	1	14,200,000	Member	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	21,100,000	Member	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	5,200,000	Client	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	21,100,000	Member	Sell
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
2024-11-15 16:58:56	2050 On 06/02/2025			Bond Future	1	21,100,000	Client	Buy
Total for 2050 Bond Future					57	562,800,000		
2024-11-15 11:07:13	GOVI On 06/02/2025			GOVI	1	60,000	Member	Buy
2024-11-15 11:51:44	GOVI On 06/02/2025			GOVI	1	60,000	Client	Sell
Total for GOVI GOVI					2	120,000		
2024-11-15 14:37:05	IGOV On 06/02/2025			Index Future	1	140,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-15 14:38:26	IGOV On 06/02/2025			Index Future	1	140,000	Member	Sell
Total for IGOV Index Future					2	280,000		
2024-11-15 11:21:44	R033 On 06/02/2025			Bond Future	1	152,600,000	Member	Sell
2024-11-15 12:28:36	R033 On 06/02/2025			Bond Future	1	152,600,000	Client	Buy
Total for R033 Bond Future					2	305,200,000		
2024-11-15 10:40:58	R035 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2024-11-15 13:29:03	R035 On 06/02/2025			Bond Future	1	800,000	Client	Buy
2024-11-15 14:34:10	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-11-15 15:01:01	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-11-15 15:42:48	R035 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-11-15 15:42:48	R035 On 06/02/2025			Bond Future	1	10,000,000	Client	Buy
Total for R035 Bond Future					6	41,600,000		
2024-11-15 11:32:39	R038 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
2024-11-15 12:30:29	R038 On 06/02/2025			Bond Future	1	3,300,000	Client	Buy
Total for R038 Bond Future					2	6,600,000		
2024-11-15 11:21:44	R186 On 06/02/2025			Bond Future	1	828,900,000	Member	Sell
2024-11-15 11:51:10	R186 On 06/02/2025			Bond Future	1	828,900,000	Client	Buy
Total for R186 Bond Future					2	1,657,800,000		
Grand Total for all Instruments					140	3,204,000,000		