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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 19/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-19 14:11:22	2033 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-19 14:33:15	2033 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-19 14:43:35	2033 On 06/02/2025			Bond Future	1	2,600,000	Client	Sell
2024-11-19 14:43:35	2033 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
Total for 2033 Bond Future					4	10,400,000		
2024-11-19 15:35:53	2037 On 06/02/2025			Bond Future	1	7,600,000	Member	Sell
2024-11-19 15:35:53	2037 On 06/02/2025			Bond Future	1	7,600,000	Member	Buy
2024-11-19 16:13:29	2037 On 06/02/2025			Bond Future	1	7,600,000	Member	Sell
2024-11-19 16:13:29	2037 On 06/02/2025			Bond Future	1	7,600,000	Client	Buy
Total for 2037 Bond Future					4	30,400,000		
2024-11-19 14:11:22	2038 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-11-19 14:35:12	2038 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-11-19 14:42:49	2038 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-11-19 14:42:49	2038 On 06/02/2025			Bond Future	1	2,500,000	Client	Sell
Total for 2038 Bond Future					4	10,000,000		
2024-11-19 09:49:52	2040 On 06/02/2025			Bond Future	1	100,000,000	Member	Buy
2024-11-19 10:24:44	2040 On 06/02/2025			Bond Future	1	78,100,000	Member	Sell
2024-11-19 10:29:00	2040 On 06/02/2025			Bond Future	1	21,900,000	Member	Sell
2024-11-19 10:29:00	2040 On 06/02/2025			Bond Future	1	78,100,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-19 10:29:00	2040 On 06/02/2025			Bond Future	1	78,100,000	Client	Sell
2024-11-19 10:29:00	2040 On 06/02/2025			Bond Future	1	21,900,000	Member	Buy
2024-11-19 10:29:00	2040 On 06/02/2025			Bond Future	1	21,900,000	Client	Sell
2024-11-19 15:35:53	2040 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
2024-11-19 15:35:53	2040 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-19 16:14:32	2040 On 06/02/2025			Bond Future	1	5,200,000	Client	Buy
2024-11-19 16:14:32	2040 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-19 17:13:20	2040 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-19 17:13:20	2040 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
Total for 2040 Bond Future					13	431,200,000		
2024-11-19 09:49:52	2044 On 06/02/2025			Bond Future	1	18,300,000	Member	Buy
2024-11-19 10:36:05	2044 On 06/02/2025			Bond Future	1	18,300,000	Member	Sell
2024-11-19 10:36:32	2044 On 06/02/2025			Bond Future	1	18,300,000	Member	Buy
2024-11-19 10:36:32	2044 On 06/02/2025			Bond Future	1	18,300,000	Client	Sell
2024-11-19 13:58:29	2044 On 06/02/2025	12.00	Call	Bond Future	1	2,700,000	Member	Buy
2024-11-19 13:58:29	2044 On 06/02/2025	12.50	Call	Bond Future	1	2,700,000	Member	Sell
2024-11-19 13:58:29	2044 On 06/02/2025	13.75	Put	Bond Future	1	2,700,000	Member	Buy
2024-11-19 13:58:29	2044 On 06/02/2025	12.00	Call	Bond Future	1	2,700,000	Member	Sell
2024-11-19 13:58:29	2044 On 06/02/2025	12.50	Call	Bond Future	1	2,700,000	Member	Buy
2024-11-19 13:58:29	2044 On 06/02/2025	13.75	Put	Bond Future	1	2,700,000	Member	Sell
2024-11-19 14:10:51	2044 On 06/02/2025	12.00	Call	Bond Future	1	2,700,000	Member	Sell
2024-11-19 14:11:05	2044 On 06/02/2025	12.50	Call	Bond Future	1	2,700,000	Member	Buy
2024-11-19 14:11:23	2044 On 06/02/2025	13.75	Put	Bond Future	1	2,700,000	Member	Sell
2024-11-19 14:47:26	2044 On 06/02/2025	13.75	Put	Bond Future	1	2,700,000	Member	Buy
2024-11-19 14:47:45	2044 On 06/02/2025	12.50	Call	Bond Future	1	2,700,000	Member	Sell
2024-11-19 14:48:03	2044 On 06/02/2025	12.00	Call	Bond Future	1	2,700,000	Member	Buy
2024-11-19 14:50:18	2044 On 06/02/2025	13.75	Put	Bond Future	1	2,700,000	Member	Sell
2024-11-19 14:50:18	2044 On 06/02/2025	13.75	Put	Bond Future	1	2,700,000	Client	Buy
2024-11-19 14:50:28	2044 On 06/02/2025	12.50	Call	Bond Future	1	2,700,000	Member	Buy
2024-11-19 14:50:28	2044 On 06/02/2025	12.50	Call	Bond Future	1	2,700,000	Client	Sell
2024-11-19 14:50:42	2044 On 06/02/2025	12.00	Call	Bond Future	1	2,700,000	Member	Sell
2024-11-19 14:50:42	2044 On 06/02/2025	12.00	Call	Bond Future	1	2,700,000	Client	Buy
2024-11-19 15:35:53	2044 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-11-19 15:35:53	2044 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-11-19 16:14:06	2044 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2024-11-19 16:14:06	2044 On 06/02/2025			Bond Future	1	300,000	Member	Sell
Total for 2044 Bond Future					26	123,000,000		
2024-11-19 14:11:22	2046 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-19 14:35:43	2046 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-11-19 14:44:21	2046 On 06/02/2025			Bond Future	1	2,800,000	Client	Sell
2024-11-19 14:44:21	2046 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
Total for 2046 Bond Future					4	11,200,000		
2024-11-19 14:11:22	2050 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2024-11-19 14:36:02	2050 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2024-11-19 14:45:02	2050 On 06/02/2025			Bond Future	1	2,800,000	Client	Sell
2024-11-19 14:45:02	2050 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
Total for 2050 Bond Future					4	11,200,000		
2024-11-19 16:08:31	ALBI On 06/02/2025			Index Future	1	10,000	Member	Sell
2024-11-19 16:20:30	ALBI On 06/02/2025			Index Future	1	10,000	Member	Buy
2024-11-19 16:21:22	ALBI On 06/02/2025			Index Future	1	10,000	Client	Buy
2024-11-19 16:21:22	ALBI On 06/02/2025			Index Future	1	10,000	Member	Sell
Total for ALBI Index Future					4	40,000		
2024-11-19 08:42:00	GOVI On 06/02/2025			GOVI	1	10,000	Client	Sell
2024-11-19 08:42:00	GOVI On 06/02/2025			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					2	20,000		
2024-11-19 12:46:25	R035 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
2024-11-19 14:15:07	R035 On 06/02/2025			Bond Future	1	2,600,000	Member	Buy
2024-11-19 14:16:44	R035 On 06/02/2025			Bond Future	1	2,600,000	Client	Buy
2024-11-19 14:16:44	R035 On 06/02/2025			Bond Future	1	2,600,000	Member	Sell
Total for R035 Bond Future					4	10,400,000		
2024-11-19 14:11:22	R202 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-19 14:34:21	R202 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-19 14:41:56	R202 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-11-19 14:41:56	R202 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
Total for R202 Bond Future					4	4,800,000		
2024-11-19 13:52:49	R214 On 06/02/2025	11.75	Call	Bond Future	1	3,300,000	Member	Sell
2024-11-19 13:52:49	R214 On 06/02/2025	12.25	Call	Bond Future	1	3,300,000	Member	Buy
2024-11-19 13:52:49	R214 On 06/02/2025	13.63	Put	Bond Future	1	3,300,000	Member	Sell
2024-11-19 13:52:49	R214 On 06/02/2025	11.75	Call	Bond Future	1	3,300,000	Member	Buy
2024-11-19 13:52:49	R214 On 06/02/2025	12.25	Call	Bond Future	1	3,300,000	Member	Sell
2024-11-19 13:52:49	R214 On 06/02/2025	13.63	Put	Bond Future	1	3,300,000	Member	Buy
2024-11-19 14:10:00	R214 On 06/02/2025	11.75	Call	Bond Future	1	3,300,000	Member	Sell
2024-11-19 14:10:17	R214 On 06/02/2025	12.25	Call	Bond Future	1	3,300,000	Member	Buy
2024-11-19 14:10:31	R214 On 06/02/2025	13.63	Put	Bond Future	1	3,300,000	Member	Sell
2024-11-19 14:46:23	R214 On 06/02/2025	13.63	Put	Bond Future	1	3,300,000	Member	Buy
2024-11-19 14:46:36	R214 On 06/02/2025	12.25	Call	Bond Future	1	3,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-19 14:46:49	R214 On 06/02/2025	11.75	Call	Bond Future	1	3,300,000	Member	Buy
2024-11-19 14:49:34	R214 On 06/02/2025	13.63	Put	Bond Future	1	3,300,000	Member	Sell
2024-11-19 14:49:34	R214 On 06/02/2025	13.63	Put	Bond Future	1	3,300,000	Client	Buy
2024-11-19 14:49:45	R214 On 06/02/2025	12.25	Call	Bond Future	1	3,300,000	Member	Buy
2024-11-19 14:49:45	R214 On 06/02/2025	12.25	Call	Bond Future	1	3,300,000	Client	Sell
2024-11-19 14:50:05	R214 On 06/02/2025	11.75	Call	Bond Future	1	3,300,000	Member	Sell
2024-11-19 14:50:05	R214 On 06/02/2025	11.75	Call	Bond Future	1	3,300,000	Client	Buy
Total for R214 Bond Future					18	59,400,000		
Grand Total for all Instruments					91	702,060,000		