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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-20 11:45:20	2030 On 06/02/2025			Bond Future	1	141,100,000	Member	Sell
2024-11-20 16:34:16	2030 On 06/02/2025			Bond Future	1	18,500,000	Member	Sell
2024-11-20 16:38:57	2030 On 06/02/2025			Bond Future	1	18,500,000	Client	Buy
2024-11-20 17:04:47	2030 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-11-20 17:04:47	2030 On 06/02/2025			Bond Future	1	161,200,000	Member	Sell
2024-11-20 17:14:04	2030 On 06/02/2025			Bond Future	1	141,100,000	Member	Buy
2024-11-20 17:22:18	2030 On 06/02/2025			Bond Future	1	141,100,000	Client	Buy
2024-11-20 17:22:18	2030 On 06/02/2025			Bond Future	1	141,100,000	Member	Sell
2024-11-20 17:48:11	2030 On 06/02/2025			Bond Future	1	19,700,000	Member	Sell
2024-11-20 17:48:11	2030 On 06/02/2025			Bond Future	1	42,500,000	Member	Sell
2024-11-20 17:48:11	2030 On 06/02/2025			Bond Future	1	42,500,000	Client	Buy
2024-11-20 17:48:11	2030 On 06/02/2025			Bond Future	1	19,700,000	Client	Buy
2024-11-20 17:48:11	2030 On 06/02/2025			Bond Future	1	42,500,000	Member	Buy
2024-11-20 17:48:11	2030 On 06/02/2025			Bond Future	1	19,700,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	18,800,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	8,200,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,300,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	18,000,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	9,900,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	9,500,000	Member	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	18,800,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	18,000,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	18,000,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	8,200,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	900,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	9,500,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	10,000,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	9,500,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	9,900,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	18,800,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	8,200,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,300,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,300,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	4,600,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	9,900,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,400,000	Client	Buy
2024-11-20 17:48:12	2030 On 06/02/2025			Bond Future	1	5,200,000	Client	Buy
Total for 2030 Bond Future					52	1,246,200,000		
2024-11-20 17:04:47	2032 On 06/02/2025			Bond Future	1	51,400,000	Member	Sell
2024-11-20 17:15:01	2032 On 06/02/2025			Bond Future	1	48,500,000	Member	Buy
2024-11-20 17:15:34	2032 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-11-20 17:15:34	2032 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
2024-11-20 17:15:34	2032 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-11-20 17:15:35	2032 On 06/02/2025			Bond Future	1	48,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-20 17:15:35	2032 On 06/02/2025			Bond Future	1	48,500,000	Member	Sell
Total for 2032 Bond Future					7	205,600,000		
2024-11-20 17:04:47	2037 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
2024-11-20 17:15:51	2037 On 06/02/2025			Bond Future	1	23,000,000	Member	Buy
2024-11-20 17:22:58	2037 On 06/02/2025			Bond Future	1	23,000,000	Client	Buy
2024-11-20 17:22:58	2037 On 06/02/2025			Bond Future	1	23,000,000	Member	Sell
Total for 2037 Bond Future					4	92,000,000		
2024-11-20 16:39:42	2040 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-11-20 16:48:11	2040 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
2024-11-20 17:04:47	2040 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-11-20 17:17:15	2040 On 06/02/2025			Bond Future	1	2,900,000	Client	Buy
Total for 2040 Bond Future					4	12,200,000		
2024-11-20 08:37:23	2044 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-11-20 10:19:11	2044 On 06/02/2025			Bond Future	1	2,700,000	Client	Buy
Total for 2044 Bond Future					2	5,400,000		
2024-11-20 10:12:52	GOVI On 06/02/2025			GOVI	1	20,000	Member	Sell
2024-11-20 10:56:09	GOVI On 06/02/2025			GOVI	1	20,000	Member	Buy
2024-11-20 10:56:51	GOVI On 06/02/2025			GOVI	1	20,000	Client	Buy
2024-11-20 10:56:51	GOVI On 06/02/2025			GOVI	1	20,000	Member	Sell
2024-11-20 15:01:22	GOVI On 06/02/2025			GOVI	1	40,000	Member	Buy
2024-11-20 15:01:22	GOVI On 06/02/2025			GOVI	1	40,000	Member	Sell
2024-11-20 15:28:34	GOVI On 06/02/2025			GOVI	1	50,000	Member	Sell
2024-11-20 15:30:28	GOVI On 06/02/2025			GOVI	1	50,000	Member	Buy
2024-11-20 15:30:56	GOVI On 06/02/2025			GOVI	1	50,000	Member	Sell
2024-11-20 15:30:56	GOVI On 06/02/2025			GOVI	1	50,000	Client	Buy
2024-11-20 17:18:38	GOVI On 06/02/2025			GOVI	1	40,000	Member	Buy
2024-11-20 17:18:38	GOVI On 06/02/2025			GOVI	1	40,000	Member	Sell
2024-11-20 17:20:58	GOVI On 06/02/2025			GOVI	1	40,000	Client	Buy
2024-11-20 17:20:58	GOVI On 06/02/2025			GOVI	1	40,000	Member	Sell
Total for GOVI GOVI					14	520,000		
2024-11-20 17:04:47	R033 On 06/02/2025			Bond Future	1	90,400,000	Member	Sell
2024-11-20 17:17:59	R033 On 06/02/2025			Bond Future	1	71,100,000	Member	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	3,300,000	Member	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	12,000,000	Client	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	12,000,000	Member	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	71,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	12,000,000	Member	Sell
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	4,000,000	Client	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	3,300,000	Client	Buy
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	71,100,000	Member	Sell
2024-11-20 17:24:08	R033 On 06/02/2025			Bond Future	1	3,300,000	Member	Sell
Total for R033 Bond Future					13	361,600,000		
2024-11-20 17:04:47	R038 On 06/02/2025			Bond Future	1	100,200,000	Member	Sell
2024-11-20 17:29:50	R038 On 06/02/2025			Bond Future	1	94,300,000	Member	Buy
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	94,300,000	Member	Sell
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	2,700,000	Client	Buy
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-11-20 17:30:42	R038 On 06/02/2025			Bond Future	1	94,300,000	Client	Buy
Total for R038 Bond Future					10	400,800,000		
2024-11-20 08:37:23	R186 On 06/02/2025			Bond Future	1	7,700,000	Member	Sell
2024-11-20 10:22:07	R186 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	6,500,000	Member	Buy
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	6,500,000	Client	Buy
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	700,000	Client	Buy
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	6,500,000	Member	Sell
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2024-11-20 10:22:52	R186 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-20 16:39:42	R186 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-11-20 16:46:26	R186 On 06/02/2025			Bond Future	1	600,000	Client	Sell
2024-11-20 17:04:47	R186 On 06/02/2025			Bond Future	1	451,800,000	Member	Sell
2024-11-20 17:10:03	R186 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	328,800,000	Member	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	63,700,000	Member	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	29,100,000	Member	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	328,800,000	Client	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	6,500,000	Member	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	5,200,000	Client	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	4,500,000	Client	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	6,500,000	Client	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	63,700,000	Client	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	63,700,000	Member	Sell
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	328,800,000	Member	Sell
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	29,100,000	Client	Buy
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	29,100,000	Member	Sell
2024-11-20 17:11:18	R186 On 06/02/2025			Bond Future	1	6,500,000	Member	Sell
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	4,400,000	Client	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	3,100,000	Member	Sell
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	4,200,000	Member	Sell
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	4,400,000	Member	Sell
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	3,100,000	Client	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	400,000	Client	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	4,200,000	Client	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	4,400,000	Member	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	4,200,000	Member	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	3,100,000	Member	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-20 17:11:19	R186 On 06/02/2025			Bond Future	1	400,000	Member	Sell
Total for R186 Bond Future					49	1,839,200,000		
2024-11-20 10:45:57	R248 On 06/02/2025			Bond Future	1	17,500,000	Member	Buy
2024-11-20 10:45:57	R248 On 06/02/2025			Bond Future	1	17,500,000	Member	Sell
2024-11-20 10:54:47	R248 On 06/02/2025			Bond Future	1	17,500,000	Member	Sell
2024-11-20 10:54:47	R248 On 06/02/2025			Bond Future	1	17,500,000	Client	Buy
Total for R248 Bond Future					4	70,000,000		
Grand Total for all Instruments					159	4,233,520,000		