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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-22 09:25:18	2030 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-22 09:25:18	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-11-22 09:25:45	2030 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-22 09:26:08	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-11-22 09:33:23	2030 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-22 09:33:23	2030 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2024-11-22 09:34:01	2030 On 06/02/2025			Bond Future	1	1,400,000	Client	Sell
2024-11-22 09:34:01	2030 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-11-22 14:35:04	2030 On 06/02/2025			Bond Future	1	456,200,000	Member	Sell
2024-11-22 16:20:23	2030 On 06/02/2025			Bond Future	1	456,200,000	Client	Buy
2024-11-22 16:32:52	2030 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-11-22 16:51:57	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-11-22 16:52:17	2030 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-11-22 16:52:17	2030 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-11-22 16:52:17	2030 On 06/02/2025			Bond Future	1	900,000	Client	Sell
2024-11-22 16:52:17	2030 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2024-11-22 16:52:17	2030 On 06/02/2025			Bond Future	1	900,000	Member	Buy
Total for 2030 Bond Future					17	930,000,000		
2024-11-22 10:15:41	2032 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-22 10:15:41	2032 On 06/02/2025			Bond Future	1	3,500,000	Member	Sell
2024-11-22 10:25:09	2032 On 06/02/2025			Bond Future	1	3,500,000	Client	Sell
2024-11-22 10:25:09	2032 On 06/02/2025			Bond Future	1	3,500,000	Member	Buy
2024-11-22 16:53:28	2032 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2024-11-22 17:39:46	2032 On 06/02/2025			Bond Future	1	15,000,000	Member	Sell
Total for 2032 Bond Future					6	44,000,000		
2024-11-22 14:35:04	2037 On 06/02/2025			Bond Future	1	11,400,000	Member	Sell
2024-11-22 15:41:42	2037 On 06/02/2025			Bond Future	1	11,400,000	Client	Buy
Total for 2037 Bond Future					2	22,800,000		
2024-11-22 11:24:44	2044 On 06/02/2025			Bond Future	1	7,200,000	Member	Sell
2024-11-22 11:24:44	2044 On 06/02/2025			Bond Future	1	51,500,000	Member	Buy
2024-11-22 14:43:27	2044 On 06/02/2025			Bond Future	1	16,100,000	Member	Buy
2024-11-22 14:43:27	2044 On 06/02/2025			Bond Future	1	16,100,000	Member	Sell
2024-11-22 14:43:27	2044 On 06/02/2025			Bond Future	1	16,100,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	8,000,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	5,900,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	8,000,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	7,000,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	8,000,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	5,900,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	700,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	5,900,000	Client	Sell
2024-11-22 14:43:28	2044 On 06/02/2025			Bond Future	1	7,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	7,200,000	Client	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	7,200,000	Member	Buy
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-11-22 14:43:29	2044 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-22 15:28:45	2044 On 06/02/2025			Bond Future	1	4,900,000	Member	Buy
2024-11-22 15:52:08	2044 On 06/02/2025			Bond Future	1	3,100,000	Member	Sell
2024-11-22 15:52:31	2044 On 06/02/2025			Bond Future	1	1,800,000	Member	Sell
2024-11-22 15:52:31	2044 On 06/02/2025			Bond Future	1	1,800,000	Member	Buy
2024-11-22 15:52:31	2044 On 06/02/2025			Bond Future	1	3,100,000	Client	Sell
2024-11-22 15:52:31	2044 On 06/02/2025			Bond Future	1	1,800,000	Client	Sell
2024-11-22 15:52:31	2044 On 06/02/2025			Bond Future	1	3,100,000	Member	Buy
Total for 2044 Bond Future					47	225,600,000		
2024-11-22 10:38:20	GOVI On 06/02/2025			GOVI	1	10,000	Member	Sell
2024-11-22 10:38:20	GOVI On 06/02/2025			GOVI	1	10,000	Member	Buy
2024-11-22 11:17:25	GOVI On 06/02/2025			GOVI	1	10,000	Client	Sell
2024-11-22 11:17:25	GOVI On 06/02/2025			GOVI	1	10,000	Member	Buy
2024-11-22 16:42:23	GOVI On 06/02/2025			GOVI	1	30,000	Member	Buy
2024-11-22 16:42:23	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2024-11-22 16:45:04	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2024-11-22 16:45:04	GOVI On 06/02/2025			GOVI	1	30,000	Member	Buy
2024-11-22 16:49:22	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2024-11-22 16:49:22	GOVI On 06/02/2025			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					10	220,000		
2024-11-22 10:58:55	R033 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-11-22 11:07:41	R033 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-11-22 11:09:05	R033 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2024-11-22 11:09:05	R033 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
2024-11-22 11:09:05	R033 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2024-11-22 11:09:05	R033 On 06/02/2025			Bond Future	1	2,000,000	Client	Buy
2024-11-22 11:09:05	R033 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-11-22 14:35:04	R033 On 06/02/2025			Bond Future	1	46,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-22 16:20:53	R033 On 06/02/2025			Bond Future	1	36,700,000	Member	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	6,200,000	Member	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	36,700,000	Client	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	2,000,000	Client	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	6,200,000	Client	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	6,200,000	Member	Sell
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
2024-11-22 16:21:41	R033 On 06/02/2025			Bond Future	1	36,700,000	Member	Sell
Total for R033 Bond Future					20	198,400,000		
2024-11-22 12:36:16	R035 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-22 13:56:22	R035 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-22 15:28:45	R035 On 06/02/2025			Bond Future	1	10,500,000	Member	Sell
2024-11-22 15:51:35	R035 On 06/02/2025			Bond Future	1	6,500,000	Member	Buy
2024-11-22 15:51:56	R035 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-11-22 15:51:56	R035 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-11-22 15:51:56	R035 On 06/02/2025			Bond Future	1	4,000,000	Client	Buy
2024-11-22 15:51:56	R035 On 06/02/2025			Bond Future	1	6,500,000	Client	Buy
2024-11-22 15:51:56	R035 On 06/02/2025			Bond Future	1	6,500,000	Member	Sell
Total for R035 Bond Future					9	44,400,000		
2024-11-22 14:35:04	R038 On 06/02/2025			Bond Future	1	120,300,000	Member	Sell
2024-11-22 16:21:56	R038 On 06/02/2025			Bond Future	1	116,500,000	Member	Buy
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	1,700,000	Member	Buy
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	2,100,000	Member	Sell
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	116,500,000	Client	Buy
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	2,100,000	Client	Buy
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	116,500,000	Member	Sell
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	1,700,000	Member	Sell
2024-11-22 16:26:01	R038 On 06/02/2025			Bond Future	1	1,700,000	Client	Buy
Total for R038 Bond Future					10	481,200,000		
2024-11-22 09:25:18	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-11-22 09:25:35	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-11-22 09:34:53	R186 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-11-22 09:34:53	R186 On 06/02/2025			Bond Future	1	3,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-22 16:53:28	R186 On 06/02/2025			Bond Future	1	22,400,000	Member	Buy
2024-11-22 17:40:26	R186 On 06/02/2025			Bond Future	1	22,400,000	Member	Sell
Total for R186 Bond Future					6	56,800,000		
2024-11-22 16:53:28	R209 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2024-11-22 17:40:05	R209 On 06/02/2025			Bond Future	1	15,000,000	Member	Sell
Total for R209 Bond Future					2	30,000,000		
2024-11-22 13:12:42	R213 On 06/02/2025			Bond Future	1	7,400,000	Member	Buy
2024-11-22 14:01:43	R213 On 06/02/2025			Bond Future	1	4,700,000	Member	Sell
2024-11-22 14:02:04	R213 On 06/02/2025			Bond Future	1	2,700,000	Member	Sell
2024-11-22 14:02:04	R213 On 06/02/2025			Bond Future	1	2,700,000	Member	Buy
2024-11-22 14:02:04	R213 On 06/02/2025			Bond Future	1	2,700,000	Client	Sell
2024-11-22 14:02:04	R213 On 06/02/2025			Bond Future	1	4,700,000	Member	Buy
2024-11-22 14:02:04	R213 On 06/02/2025			Bond Future	1	4,700,000	Client	Sell
Total for R213 Bond Future					7	29,600,000		
Grand Total for all Instruments					136	2,063,020,000		