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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 25/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-25 09:41:53	2032 On 06/02/2025			Bond Future	1	40,000,000	Member	Sell
2024-11-25 09:43:51	2032 On 06/02/2025			Bond Future	1	40,000,000	Member	Buy
2024-11-25 10:18:13	2032 On 06/02/2025			Bond Future	1	91,200,000	Member	Sell
2024-11-25 10:19:53	2032 On 06/02/2025			Bond Future	1	15,000,000	Client	Sell
2024-11-25 10:19:53	2032 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2024-11-25 15:39:52	2032 On 06/02/2025			Bond Future	1	91,200,000	Member	Buy
2024-11-25 15:40:56	2032 On 06/02/2025			Bond Future	1	91,200,000	Client	Buy
2024-11-25 15:40:56	2032 On 06/02/2025			Bond Future	1	91,200,000	Member	Sell
Total for 2032 Bond Future					8	474,800,000		
2024-11-25 09:41:53	2037 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2024-11-25 09:44:26	2037 On 06/02/2025			Bond Future	1	10,000,000	Member	Buy
2024-11-25 11:01:16	2037 On 06/02/2025			Bond Future	1	29,000,000	Member	Buy
2024-11-25 11:42:06	2037 On 06/02/2025			Bond Future	1	6,800,000	Member	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	16,800,000	Member	Buy
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	16,800,000	Client	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	16,800,000	Member	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	3,700,000	Member	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	3,700,000	Client	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	6,800,000	Client	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	6,800,000	Member	Buy
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	3,700,000	Member	Buy
2024-11-25 11:43:26	2037 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
2024-11-25 12:29:01	2037 On 06/02/2025			Bond Future	1	47,700,000	Member	Sell
2024-11-25 12:29:01	2037 On 06/02/2025			Bond Future	1	47,700,000	Member	Buy
2024-11-25 12:43:29	2037 On 06/02/2025			Bond Future	1	6,600,000	Member	Sell
2024-11-25 12:43:29	2037 On 06/02/2025			Bond Future	1	47,700,000	Member	Buy
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	2,500,000	Member	Buy
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	2,500,000	Member	Sell
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	2,500,000	Client	Sell
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-11-25 13:07:20	2037 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	900,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	2,000,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	6,600,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	2,000,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	2,000,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	2,900,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	7,900,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	17,500,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	3,900,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	2,900,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	7,900,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	17,500,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	17,500,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	7,900,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	6,600,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	2,900,000	Member	Buy
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
2024-11-25 13:07:21	2037 On 06/02/2025			Bond Future	1	500,000	Client	Sell
Total for 2037 Bond Future					60	422,200,000		
2024-11-25 16:30:27	2040 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-11-25 17:28:26	2040 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
Total for 2040 Bond Future					2	3,200,000		
2024-11-25 09:51:19	2044 On 06/02/2025			Bond Future	1	100,000,000	Member	Buy
2024-11-25 10:42:07	2044 On 06/02/2025			Bond Future	1	100,000,000	Client	Sell
Total for 2044 Bond Future					2	200,000,000		
2024-11-25 10:54:29	2046 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-11-25 11:02:49	2046 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-11-25 11:55:13	2046 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
2024-11-25 11:55:13	2046 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
Total for 2046 Bond Future					4	8,800,000		
2024-11-25 10:54:29	2050 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-11-25 11:03:05	2050 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-11-25 11:54:56	2050 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-11-25 11:54:56	2050 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
Total for 2050 Bond Future					4	8,800,000		
2024-11-25 17:00:57	GOVI On 06/02/2025			GOVI	1	30,000	Member	Buy
2024-11-25 17:00:57	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2024-11-25 17:09:33	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2024-11-25 17:09:33	GOVI On 06/02/2025			GOVI	1	30,000	Member	Buy
2024-11-25 17:11:29	GOVI On 06/02/2025			GOVI	1	30,000	Member	Sell
2024-11-25 17:11:29	GOVI On 06/02/2025			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					6	180,000		
2024-11-25 10:16:46	R186 On 06/02/2025			Bond Future	1	22,400,000	Member	Buy
2024-11-25 10:16:46	R186 On 06/02/2025			Bond Future	1	22,400,000	Client	Sell
2024-11-25 16:35:06	R186 On 06/02/2025			Bond Future	1	21,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-25 17:23:49	R186 On 06/02/2025			Bond Future	1	21,700,000	Client	Buy
Total for R186 Bond Future					4	88,200,000		
2024-11-25 09:41:53	R209 On 06/02/2025			Bond Future	1	60,000,000	Member	Sell
2024-11-25 09:44:07	R209 On 06/02/2025			Bond Future	1	60,000,000	Member	Buy
2024-11-25 10:18:46	R209 On 06/02/2025			Bond Future	1	15,000,000	Member	Buy
2024-11-25 10:18:46	R209 On 06/02/2025			Bond Future	1	15,000,000	Client	Sell
Total for R209 Bond Future					4	150,000,000		
2024-11-25 12:27:39	R214 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell
2024-11-25 12:27:39	R214 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
2024-11-25 12:34:33	R214 On 06/02/2025			Bond Future	1	20,000,000	Member	Sell
2024-11-25 12:34:33	R214 On 06/02/2025			Bond Future	1	20,000,000	Member	Buy
2024-11-25 16:30:27	R214 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-11-25 17:27:21	R214 On 06/02/2025			Bond Future	1	1,500,000	Client	Sell
Total for R214 Bond Future					6	83,000,000		
2024-11-25 11:01:16	R248 On 06/02/2025			Bond Future	1	25,000,000	Member	Sell
2024-11-25 11:42:29	R248 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	14,500,000	Member	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	14,500,000	Member	Sell
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	14,500,000	Client	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-11-25 11:44:09	R248 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2024-11-25 12:22:21	R248 On 06/02/2025			Bond Future	1	50,000,000	Client	Buy
2024-11-25 12:22:21	R248 On 06/02/2025			Bond Future	1	50,000,000	Member	Sell
Total for R248 Bond Future					18	200,000,000		
Grand Total for all Instruments					118	1,639,180,000		