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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-26 12:34:25	2032 On 06/02/2025			Bond Future	1	30,000,000	Member	Sell
2024-11-26 13:04:01	2032 On 06/02/2025			Bond Future	1	6,900,000	Member	Buy
2024-11-26 13:05:02	2032 On 06/02/2025			Bond Future	1	17,500,000	Member	Buy
2024-11-26 13:05:02	2032 On 06/02/2025			Bond Future	1	17,500,000	Client	Buy
2024-11-26 13:05:02	2032 On 06/02/2025			Bond Future	1	17,500,000	Member	Sell
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	6,900,000	Client	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	3,800,000	Client	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	1,600,000	Client	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-11-26 13:05:03	2032 On 06/02/2025			Bond Future	1	6,900,000	Member	Sell
Total for 2032 Bond Future					16	120,000,000		
2024-11-26 13:08:12	2037 On 06/02/2025			Bond Future	1	423,100,000	Member	Buy
2024-11-26 13:08:12	2037 On 06/02/2025			Bond Future	1	423,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-26 14:12:15	2037 On 06/02/2025			Bond Future	1	423,100,000	Member	Buy
2024-11-26 14:12:15	2037 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-26 17:11:27	2037 On 06/02/2025			Bond Future	1	22,100,000	Member	Sell
2024-11-26 17:11:27	2037 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-26 17:11:27	2037 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 17:11:27	2037 On 06/02/2025			Bond Future	1	22,100,000	Member	Buy
2024-11-26 17:11:27	2037 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
2024-11-26 17:11:27	2037 On 06/02/2025			Bond Future	1	22,100,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	30,300,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	9,600,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	30,300,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	30,900,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	65,000,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	143,500,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	28,600,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	16,800,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	12,300,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	17,600,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	65,000,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	9,600,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	30,900,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	17,600,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	23,600,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	23,600,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	12,300,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,400,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	143,500,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	28,600,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	16,800,000	Client	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	12,300,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	16,800,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	30,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	143,500,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	28,600,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	9,600,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	17,600,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	65,000,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	23,600,000	Member	Sell
2024-11-26 17:11:28	2037 On 06/02/2025			Bond Future	1	30,300,000	Member	Sell
Total for 2037 Bond Future					48	2,538,600,000		
2024-11-26 11:06:41	2040 On 06/02/2025			Bond Future	1	1,900,000	Member	Sell
2024-11-26 15:27:32	2040 On 06/02/2025			Bond Future	1	30,000,000	Member	Sell
2024-11-26 15:50:42	2040 On 06/02/2025			Bond Future	1	30,000,000	Member	Buy
2024-11-26 15:56:03	2040 On 06/02/2025			Bond Future	1	30,000,000	Member	Sell
2024-11-26 15:56:03	2040 On 06/02/2025			Bond Future	1	30,000,000	Client	Buy
2024-11-26 17:33:17	2040 On 06/02/2025			Bond Future	1	16,500,000	Member	Buy
2024-11-26 17:37:43	2040 On 06/02/2025			Bond Future	1	1,900,000	Member	Buy
2024-11-26 17:38:53	2040 On 06/02/2025			Bond Future	1	1,900,000	Member	Sell
2024-11-26 17:38:53	2040 On 06/02/2025			Bond Future	1	1,900,000	Client	Buy
2024-11-26 17:42:29	2040 On 06/02/2025			Bond Future	1	16,500,000	Member	Sell
2024-11-26 17:43:59	2040 On 06/02/2025			Bond Future	1	16,500,000	Client	Sell
2024-11-26 17:43:59	2040 On 06/02/2025			Bond Future	1	16,500,000	Member	Buy
Total for 2040 Bond Future					12	193,600,000		
2024-11-26 10:01:57	R035 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-11-26 10:01:57	R035 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-11-26 10:28:54	R035 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-11-26 10:28:54	R035 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-11-26 12:34:25	R035 On 06/02/2025			Bond Future	1	25,000,000	Member	Buy
2024-11-26 13:04:15	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	14,500,000	Member	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	3,200,000	Client	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	14,500,000	Client	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	14,500,000	Member	Buy
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	200,000	Client	Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-26 13:05:44	R035 On 06/02/2025			Bond Future	1	3,200,000	Member	Buy
2024-11-26 13:05:45	R035 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 13:05:45	R035 On 06/02/2025			Bond Future	1	5,800,000	Client	Sell
Total for R035 Bond Future					20	101,200,000		
2024-11-26 13:08:12	R038 On 06/02/2025			Bond Future	1	423,100,000	Member	Buy
2024-11-26 13:08:12	R038 On 06/02/2025			Bond Future	1	423,100,000	Member	Sell
2024-11-26 14:12:24	R038 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 14:12:24	R038 On 06/02/2025			Bond Future	1	423,100,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	23,600,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	16,800,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	30,300,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	17,600,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	28,600,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,400,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	143,500,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	9,600,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	12,300,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	22,100,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	9,600,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	17,600,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	28,600,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	12,300,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	30,300,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	22,100,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	143,500,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	30,900,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	143,500,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	28,600,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	9,600,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	17,600,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	16,800,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	30,900,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	65,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	23,600,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	30,300,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	12,300,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,400,000	Member	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	16,800,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	65,000,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	23,600,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,400,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	30,900,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	65,000,000	Member	Sell
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	22,100,000	Client	Buy
2024-11-26 17:13:47	R038 On 06/02/2025			Bond Future	1	5,800,000	Member	Sell
Total for R038 Bond Future					48	2,538,600,000		
2024-11-26 09:10:06	R248 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2024-11-26 09:10:06	R248 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2024-11-26 09:54:08	R248 On 06/02/2025			Bond Future	1	500,000	Client	Sell
2024-11-26 09:54:08	R248 On 06/02/2025			Bond Future	1	500,000	Member	Buy
Total for R248 Bond Future					4	2,000,000		
Grand Total for all Instruments					148	5,494,000,000		