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INTEREST RATE DERIVATIVES
DERIVATIVES MATCHED TRADES REPORT
REPORT FOR: 29/11/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-29 13:49:06	2030 On 06/02/2025			Bond Future	1	30,000,000	Member	Buy
2024-11-29 14:04:31	2030 On 06/02/2025			Bond Future	1	30,000,000	Member	Sell
2024-11-29 14:04:45	2030 On 06/02/2025			Bond Future	1	30,000,000	Member	Buy
2024-11-29 14:04:45	2030 On 06/02/2025			Bond Future	1	30,000,000	Client	Sell
Total for 2030 Bond Future					4	120,000,000		
2024-11-29 10:00:56	2032 On 06/02/2025			Bond Future	1	91,800,000	Member	Buy
2024-11-29 10:05:59	2032 On 06/02/2025			Bond Future	1	91,800,000	Member	Sell
2024-11-29 10:26:53	2032 On 06/02/2025			Bond Future	1	91,800,000	Client	Sell
2024-11-29 10:26:53	2032 On 06/02/2025			Bond Future	1	91,800,000	Member	Buy
2024-11-29 13:17:26	2032 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-11-29 13:50:53	2032 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2024-11-29 13:51:44	2032 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2024-11-29 13:51:44	2032 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2024-11-29 16:24:51	2032 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2024-11-29 16:38:44	2032 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2024-11-29 16:40:04	2032 On 06/02/2025			Bond Future	1	700,000	Client	Sell
2024-11-29 16:40:04	2032 On 06/02/2025			Bond Future	1	700,000	Member	Buy
Total for 2032 Bond Future					12	371,200,000		
2024-11-29 12:29:50	2037 On 06/02/2025			Bond Future	1	108,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-29 12:29:50	2037 On 06/02/2025			Bond Future	1	108,000,000	Member	Buy
2024-11-29 12:30:33	2037 On 06/02/2025			Bond Future	1	11,500,000	Member	Sell
2024-11-29 12:30:33	2037 On 06/02/2025			Bond Future	1	11,500,000	Member	Buy
2024-11-29 13:31:40	2037 On 06/02/2025			Bond Future	1	108,000,000	Member	Buy
2024-11-29 13:31:40	2037 On 06/02/2025			Bond Future	1	12,900,000	Member	Sell
2024-11-29 13:32:28	2037 On 06/02/2025			Bond Future	1	11,500,000	Client	Sell
2024-11-29 13:32:28	2037 On 06/02/2025			Bond Future	1	11,500,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	7,700,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	7,900,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	15,500,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	6,300,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	5,700,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	2,200,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	7,900,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	6,300,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	1,200,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	3,800,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	5,700,000	Member	Buy
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	6,300,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	7,900,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	5,700,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	15,500,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	7,700,000	Member	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	5,000,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	7,700,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	15,500,000	Client	Sell
2024-11-29 13:34:45	2037 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	35,900,000	Client	Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	35,900,000	Member	Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	12,900,000	Member	Buy
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	1,300,000	Client	Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	12,900,000	Client	Sell
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	35,900,000	Member	Buy
2024-11-29 13:34:46	2037 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2024-11-29 16:24:51	2037 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-11-29 16:48:37	2037 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-11-29 16:49:58	2037 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-11-29 16:49:58	2037 On 06/02/2025			Bond Future	1	600,000	Client	Sell
Total for 2037 Bond Future					53	696,400,000		
2024-11-29 10:00:56	2040 On 06/02/2025			Bond Future	1	204,400,000	Member	Buy
2024-11-29 10:07:01	2040 On 06/02/2025			Bond Future	1	204,400,000	Member	Sell
2024-11-29 10:27:36	2040 On 06/02/2025			Bond Future	1	204,400,000	Member	Buy
2024-11-29 10:27:36	2040 On 06/02/2025			Bond Future	1	204,400,000	Client	Sell
Total for 2040 Bond Future					4	817,600,000		
2024-11-29 10:00:56	R035 On 06/02/2025			Bond Future	1	115,300,000	Member	Buy
2024-11-29 10:06:40	R035 On 06/02/2025			Bond Future	1	115,300,000	Member	Sell
2024-11-29 10:27:14	R035 On 06/02/2025			Bond Future	1	115,300,000	Client	Sell
2024-11-29 10:27:14	R035 On 06/02/2025			Bond Future	1	115,300,000	Member	Buy
2024-11-29 13:28:03	R035 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
2024-11-29 13:53:42	R035 On 06/02/2025			Bond Future	1	3,000,000	Member	Buy
2024-11-29 13:54:09	R035 On 06/02/2025			Bond Future	1	3,000,000	Client	Buy
2024-11-29 13:54:09	R035 On 06/02/2025			Bond Future	1	3,000,000	Member	Sell
Total for R035 Bond Future					8	473,200,000		
2024-11-29 10:37:11	R213 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2024-11-29 10:37:52	R213 On 06/02/2025			Bond Future	1	5,000,000	Member	Buy
2024-11-29 10:39:43	R213 On 06/02/2025			Bond Future	1	5,000,000	Client	Buy
2024-11-29 10:39:43	R213 On 06/02/2025			Bond Future	1	5,000,000	Member	Sell
2024-11-29 11:13:39	R213 On 06/02/2025			Bond Future	1	7,000,000	Member	Buy
2024-11-29 11:40:52	R213 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	4,000,000	Member	Sell
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	4,000,000	Client	Sell
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	900,000	Client	Sell
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	4,000,000	Member	Buy
2024-11-29 11:41:26	R213 On 06/02/2025			Bond Future	1	100,000	Client	Sell
2024-11-29 11:41:27	R213 On 06/02/2025			Bond Future	1	400,000	Client	Sell
2024-11-29 11:41:27	R213 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2024-11-29 11:41:27	R213 On 06/02/2025			Bond Future	1	400,000	Member	Buy
2024-11-29 11:41:27	R213 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2024-11-29 11:41:27	R213 On 06/02/2025			Bond Future	1	400,000	Member	Sell
Total for R213 Bond Future					20	48,000,000		
Grand Total for all Instruments					101	2,526,400,000		