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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/12/2024

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-11 14:19:53	2032 On 06/02/2025			Bond Future	1	37,800,000	Member	Sell
2024-12-11 14:28:32	2032 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	9,500,000	Member	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	8,800,000	Member	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	7,500,000	Member	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	5,200,000	Member	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	4,500,000	Member	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	9,500,000	Member	Sell
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	8,800,000	Client	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	9,500,000	Client	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	5,200,000	Client	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	4,500,000	Client	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	7,500,000	Client	Buy
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	7,500,000	Member	Sell
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	8,800,000	Member	Sell
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	5,200,000	Member	Sell
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2024-12-11 14:34:06	2032 On 06/02/2025			Bond Future	1	4,500,000	Member	Sell
2024-12-11 14:41:50	2032 On 06/02/2025			Bond Future	1	400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2024-12-11 15:19:34	2032 On 06/02/2025			Bond Future	1	400,000	Client	Buy
Total for 2032 Bond Future					21	152,000,000		
2024-12-11 12:21:24	2037 On 06/02/2025			Bond Future	1	57,500,000	Member	Buy
2024-12-11 12:22:28	2037 On 06/02/2025			Bond Future	1	57,500,000	Member	Sell
2024-12-11 15:44:49	2037 On 06/02/2025			Bond Future	1	57,500,000	Member	Buy
2024-12-11 15:44:49	2037 On 06/02/2025			Bond Future	1	57,500,000	Client	Sell
Total for 2037 Bond Future					4	230,000,000		
2024-12-11 14:37:32	2040 On 06/02/2025			Bond Future	1	3,200,000	Member	Sell
2024-12-11 14:56:50	2040 On 06/02/2025			Bond Future	1	3,200,000	Client	Buy
Total for 2040 Bond Future					2	6,400,000		
2024-12-11 11:14:06	R033 On 06/02/2025			Bond Future	1	119,600,000	Member	Sell
2024-12-11 11:43:11	R033 On 06/02/2025			Bond Future	1	1,200,000	Member	Buy
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	116,900,000	Member	Buy
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	1,500,000	Member	Buy
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	116,900,000	Client	Buy
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	1,200,000	Client	Buy
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	1,500,000	Member	Sell
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	1,500,000	Client	Buy
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	116,900,000	Member	Sell
2024-12-11 11:44:30	R033 On 06/02/2025			Bond Future	1	1,200,000	Member	Sell
2024-12-11 14:19:53	R033 On 06/02/2025			Bond Future	1	6,600,000	Member	Sell
2024-12-11 14:27:05	R033 On 06/02/2025			Bond Future	1	1,400,000	Member	Buy
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	4,600,000	Member	Buy
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	4,600,000	Client	Buy
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	600,000	Client	Buy
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	4,600,000	Member	Sell
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2024-12-11 14:29:13	R033 On 06/02/2025			Bond Future	1	1,400,000	Client	Buy
2024-12-11 14:41:50	R033 On 06/02/2025			Bond Future	1	1,400,000	Member	Sell
2024-12-11 14:48:41	R033 On 06/02/2025			Bond Future	1	1,400,000	Client	Buy
Total for R033 Bond Future					22	507,600,000		
2024-12-11 14:41:50	R038 On 06/02/2025			Bond Future	1	400,000	Member	Sell
2024-12-11 14:52:52	R038 On 06/02/2025			Bond Future	1	400,000	Client	Buy
Total for R038 Bond Future					2	800,000		
2024-12-11 14:19:53	R186 On 06/02/2025			Bond Future	1	53,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2024-12-11 14:29:33	R186 On 06/02/2025			Bond Future	1	50,000,000	Member	Buy
2024-12-11 14:31:40	R186 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2024-12-11 14:31:40	R186 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2024-12-11 14:31:40	R186 On 06/02/2025			Bond Future	1	50,000,000	Member	Sell
2024-12-11 14:31:40	R186 On 06/02/2025			Bond Future	1	50,000,000	Client	Buy
2024-12-11 14:31:40	R186 On 06/02/2025			Bond Future	1	3,800,000	Client	Buy
Total for R186 Bond Future					7	215,200,000		
2024-12-11 14:19:53	R213 On 06/02/2025			Bond Future	1	171,200,000	Member	Sell
2024-12-11 14:29:05	R213 On 06/02/2025			Bond Future	1	161,500,000	Member	Buy
2024-12-11 14:32:26	R213 On 06/02/2025			Bond Future	1	9,700,000	Member	Buy
2024-12-11 14:32:26	R213 On 06/02/2025			Bond Future	1	9,700,000	Member	Sell
2024-12-11 14:32:26	R213 On 06/02/2025			Bond Future	1	9,700,000	Client	Buy
2024-12-11 14:32:26	R213 On 06/02/2025			Bond Future	1	161,500,000	Client	Buy
2024-12-11 14:32:26	R213 On 06/02/2025			Bond Future	1	161,500,000	Member	Sell
Total for R213 Bond Future					7	684,800,000		
2024-12-11 16:05:00	R248 On 06/02/2025			Bond Future	1	763,000,000	Member	Buy
2024-12-11 16:05:25	R248 On 06/02/2025			Bond Future	1	763,000,000	Member	Sell
Total for R248 Bond Future					2	1,526,000,000		
Grand Total for all Instruments					67	3,322,800,000		