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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/02/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-21 11:05:59	2030 On 08/05/2025			Bond Future	1	99,400,000	Member	Sell
2025-02-21 14:02:53	2030 On 08/05/2025			Bond Future	1	99,400,000	Client	Buy
2025-02-21 16:03:25	2030 On 08/05/2025			Bond Future	1	10,000,000	Member	Sell
2025-02-21 16:05:11	2030 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
Total for 2030 Bond Future					4	218,800,000		
2025-02-21 11:16:22	2032 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
2025-02-21 11:35:05	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	6,200,000	Client	Sell
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	100,000	Client	Sell
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	6,200,000	Member	Buy
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	6,200,000	Member	Sell
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-02-21 11:35:53	2032 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-02-21 11:35:54	2032 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-02-21 11:35:54	2032 On 08/05/2025			Bond Future	1	500,000	Client	Sell
2025-02-21 11:35:54	2032 On 08/05/2025			Bond Future	1	1,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-21 11:35:54	2032 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-02-21 11:35:54	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-02-21 16:03:25	2032 On 08/05/2025			Bond Future	1	10,000,000	Member	Sell
2025-02-21 16:06:03	2032 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
Total for 2032 Bond Future					18	60,000,000		
2025-02-21 15:15:17	2037 On 08/05/2025			Bond Future	1	304,200,000	Member	Sell
2025-02-21 15:16:20	2037 On 08/05/2025			Bond Future	1	304,000,000	Member	Buy
2025-02-21 15:38:37	2037 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-02-21 15:38:37	2037 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2025-02-21 15:38:37	2037 On 08/05/2025			Bond Future	1	200,000	Member	Sell
Total for 2037 Bond Future					5	608,800,000		
2025-02-21 11:35:25	2040 On 08/05/2025			Bond Future	1	25,000,000	Member	Buy
2025-02-21 11:42:03	2040 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
2025-02-21 11:42:23	2040 On 08/05/2025			Bond Future	1	25,000,000	Member	Buy
2025-02-21 11:42:23	2040 On 08/05/2025			Bond Future	1	25,000,000	Client	Sell
Total for 2040 Bond Future					4	100,000,000		
2025-02-21 09:43:47	GOVI On 08/05/2025			GOVI	1	30,000	Member	Sell
2025-02-21 09:53:20	GOVI On 08/05/2025			GOVI	1	30,000	Client	Buy
2025-02-21 13:27:00	GOVI On 08/05/2025			GOVI	1	10,000	Member	Buy
2025-02-21 13:27:00	GOVI On 08/05/2025			GOVI	1	10,000	Client	Sell
2025-02-21 16:46:23	GOVI On 08/05/2025			GOVI	1	130,000	Member	Buy
2025-02-21 16:46:23	GOVI On 08/05/2025			GOVI	1	130,000	Member	Sell
2025-02-21 17:02:21	GOVI On 08/05/2025			GOVI	1	130,000	Member	Sell
2025-02-21 17:02:21	GOVI On 08/05/2025			GOVI	1	130,000	Member	Buy
2025-02-21 17:10:02	GOVI On 08/05/2025			GOVI	1	130,000	Member	Sell
2025-02-21 17:10:02	GOVI On 08/05/2025			GOVI	1	130,000	Client	Buy
Total for GOVI GOVI					10	860,000		
2025-02-21 13:27:00	IGOV On 08/05/2025			Index Future	1	30,000	Client	Buy
2025-02-21 13:27:00	IGOV On 08/05/2025			Index Future	1	30,000	Member	Sell
Total for IGOV Index Future					2	60,000		
2025-02-21 08:15:16	R035 On 08/05/2025			Bond Future	1	20,300,000	Member	Sell
2025-02-21 10:32:17	R035 On 08/05/2025			Bond Future	1	4,800,000	Member	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	3,800,000	Member	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	6,400,000	Member	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	5,300,000	Member	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	5,300,000	Client	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	4,800,000	Member	Sell
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	6,400,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	3,800,000	Member	Sell
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	6,400,000	Client	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	4,800,000	Client	Buy
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	5,300,000	Member	Sell
2025-02-21 10:33:37	R035 On 08/05/2025			Bond Future	1	3,800,000	Client	Buy
2025-02-21 12:03:18	R035 On 08/05/2025			Bond Future	1	4,200,000	Member	Buy
2025-02-21 12:36:20	R035 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-02-21 12:37:46	R035 On 08/05/2025			Bond Future	1	800,000	Member	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,100,000	Member	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,100,000	Client	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	800,000	Member	Buy
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	800,000	Client	Sell
2025-02-21 12:37:47	R035 On 08/05/2025			Bond Future	1	1,100,000	Member	Buy
2025-02-21 13:02:40	R035 On 08/05/2025			Bond Future	1	5,200,000	Member	Buy
2025-02-21 13:22:26	R035 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,600,000	Client	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,200,000	Client	Sell
2025-02-21 13:24:17	R035 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-02-21 15:33:07	R035 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-02-21 15:59:43	R035 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	300,000	Client	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	300,000	Client	Sell
2025-02-21 16:01:21	R035 On 08/05/2025			Bond Future	1	300,000	Member	Buy
Total for R035 Bond Future					52	123,600,000		
2025-02-21 11:05:59	R213 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-02-21 11:05:59	R213 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-02-21 14:07:20	R213 On 08/05/2025			Bond Future	1	2,700,000	Client	Sell
2025-02-21 14:07:20	R213 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
Total for R213 Bond Future					4	10,800,000		
2025-02-21 15:15:17	R248 On 08/05/2025			Bond Future	1	266,500,000	Member	Buy
2025-02-21 15:15:48	R248 On 08/05/2025			Bond Future	1	266,300,000	Member	Sell
2025-02-21 15:40:37	R248 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-02-21 15:40:37	R248 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-02-21 15:40:37	R248 On 08/05/2025			Bond Future	1	200,000	Client	Sell
Total for R248 Bond Future					5	533,400,000		
Grand Total for all Instruments					104	1,656,320,000		