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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/02/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-26 12:44:53	2030 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-02-26 17:07:21	2030 On 08/05/2025			Bond Future	1	1,800,000	Client	Sell
Total for 2030 Bond Future					2	3,600,000		
2025-02-26 12:44:53	2032 On 08/05/2025			Bond Future	1	4,500,000	Member	Buy
2025-02-26 17:08:43	2032 On 08/05/2025			Bond Future	1	4,500,000	Client	Sell
Total for 2032 Bond Future					2	9,000,000		
2025-02-26 10:26:49	2033 On 08/05/2025			Bond Future	1	2,400,000	Member	Sell
2025-02-26 10:31:01	2033 On 08/05/2025			Bond Future	1	2,400,000	Member	Buy
2025-02-26 10:35:26	2033 On 08/05/2025			Bond Future	1	2,400,000	Client	Buy
2025-02-26 10:35:26	2033 On 08/05/2025			Bond Future	1	2,400,000	Member	Sell
Total for 2033 Bond Future					4	9,600,000		
2025-02-26 09:12:10	2037 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-02-26 09:12:48	2037 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy
2025-02-26 09:19:38	2037 On 07/08/2025			Bond Future	1	50,000,000	Client	Buy
2025-02-26 09:19:38	2037 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
Total for 2037 Bond Future					4	200,000,000		
2025-02-26 10:26:49	2038 On 08/05/2025			Bond Future	1	2,200,000	Member	Sell
2025-02-26 10:31:56	2038 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
2025-02-26 10:36:13	2038 On 08/05/2025			Bond Future	1	2,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-26 10:36:13	2038 On 08/05/2025			Bond Future	1	2,200,000	Client	Buy
Total for 2038 Bond Future					4	8,800,000		
2025-02-26 12:44:53	2040 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-02-26 17:08:02	2040 On 08/05/2025			Bond Future	1	1,800,000	Client	Sell
Total for 2040 Bond Future					2	3,600,000		
2025-02-26 10:31:35	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Member	Sell
2025-02-26 10:31:35	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Member	Buy
2025-02-26 10:31:35	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Member	Sell
2025-02-26 10:31:35	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Member	Buy
2025-02-26 10:31:35	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Member	Sell
2025-02-26 10:31:35	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:40:22	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:40:46	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Member	Sell
2025-02-26 14:41:14	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:41:39	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Member	Sell
2025-02-26 14:42:04	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:42:20	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Member	Sell
2025-02-26 14:46:20	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Member	Sell
2025-02-26 14:46:20	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-26 14:46:20	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Member	Sell
2025-02-26 14:46:20	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Buy
2025-02-26 14:46:20	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:46:20	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Sell
2025-02-26 14:46:20	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:46:20	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-26 14:46:20	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Member	Sell
2025-02-26 14:46:20	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-26 14:46:20	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Member	Buy
2025-02-26 14:46:20	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Sell
Total for 2044 Bond Future					24	112,800,000		
2025-02-26 10:26:49	2046 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-26 10:32:24	2046 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy
2025-02-26 10:38:23	2046 On 08/05/2025			Bond Future	1	2,600,000	Client	Buy
2025-02-26 10:38:23	2046 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
Total for 2046 Bond Future					4	10,400,000		
2025-02-26 10:26:49	2050 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-26 10:32:35	2050 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-26 10:37:29	2050 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-26 10:37:29	2050 On 08/05/2025			Bond Future	1	2,600,000	Client	Buy
Total for 2050 Bond Future					4	10,400,000		
2025-02-26 13:51:00	GOVI On 08/05/2025			GOVI	1	10,000	Member	Buy
2025-02-26 13:51:00	GOVI On 08/05/2025			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					2	20,000		
2025-02-26 13:46:00	IGOV On 08/05/2025			Index Future	1	30,000	Client	Buy
2025-02-26 13:46:00	IGOV On 08/05/2025			Index Future	1	30,000	Member	Sell
Total for IGOV Index Future					2	60,000		
2025-02-26 12:44:53	R035 On 08/05/2025			Bond Future	1	7,400,000	Member	Buy
2025-02-26 14:20:10	R035 On 08/05/2025			Bond Future	1	2,400,000	Member	Buy
2025-02-26 14:30:51	R035 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-02-26 14:31:43	R035 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-02-26 14:31:43	R035 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-02-26 14:31:43	R035 On 08/05/2025			Bond Future	1	400,000	Client	Sell
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	500,000	Client	Sell
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	600,000	Client	Sell
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	600,000	Member	Sell
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	600,000	Member	Buy
2025-02-26 14:31:44	R035 On 08/05/2025			Bond Future	1	900,000	Client	Sell
2025-02-26 17:09:29	R035 On 08/05/2025			Bond Future	1	7,400,000	Client	Sell
Total for R035 Bond Future					15	24,400,000		
2025-02-26 10:26:49	R202 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-02-26 10:31:33	R202 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-02-26 10:36:44	R202 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-02-26 10:36:44	R202 On 08/05/2025			Bond Future	1	1,200,000	Client	Buy
Total for R202 Bond Future					4	4,800,000		
Grand Total for all Instruments					73	397,480,000		