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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/02/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-27 16:53:19	2030 On 08/05/2025			Bond Future	1	13,700,000	Member	Buy
2025-02-27 17:27:35	2030 On 08/05/2025			Bond Future	1	13,700,000	Client	Sell
2025-02-27 17:45:43	2030 On 08/05/2025			Bond Future	1	274,700,000	Member	Buy
2025-02-27 17:49:53	2030 On 08/05/2025			Bond Future	1	2,100,000	Member	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	2,200,000	Member	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	192,500,000	Member	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	2,100,000	Client	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	3,500,000	Member	Buy
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	2,200,000	Client	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	3,500,000	Client	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	74,400,000	Member	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	3,500,000	Member	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	192,500,000	Member	Buy
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	192,500,000	Client	Sell
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	74,400,000	Member	Buy
2025-02-27 17:51:44	2030 On 08/05/2025			Bond Future	1	74,400,000	Client	Sell
Total for 2030 Bond Future					18	1,126,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-27 11:17:12	2033 On 08/05/2025			Bond Future	1	4,800,000	Member	Buy
2025-02-27 11:24:25	2033 On 08/05/2025			Bond Future	1	4,800,000	Client	Sell
Total for 2033 Bond Future					2	9,600,000		
2025-02-27 11:17:12	2038 On 08/05/2025			Bond Future	1	4,400,000	Member	Buy
2025-02-27 11:25:24	2038 On 08/05/2025			Bond Future	1	4,400,000	Client	Sell
Total for 2038 Bond Future					2	8,800,000		
2025-02-27 17:45:43	2040 On 08/05/2025			Bond Future	1	120,500,000	Member	Buy
2025-02-27 17:49:02	2040 On 08/05/2025			Bond Future	1	41,600,000	Member	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	21,800,000	Member	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	1,500,000	Client	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	21,800,000	Client	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	1,500,000	Member	Buy
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-02-27 17:50:12	2040 On 08/05/2025			Bond Future	1	21,800,000	Member	Buy
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	17,200,000	Client	Sell
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	20,700,000	Client	Sell
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	41,600,000	Member	Buy
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	20,700,000	Member	Buy
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	17,200,000	Member	Buy
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	16,700,000	Client	Sell
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	16,700,000	Member	Buy
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	41,600,000	Client	Sell
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	17,200,000	Member	Sell
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	20,700,000	Member	Sell
2025-02-27 17:50:13	2040 On 08/05/2025			Bond Future	1	16,700,000	Member	Sell
Total for 2040 Bond Future					22	482,000,000		
2025-02-27 11:17:12	2046 On 08/05/2025			Bond Future	1	5,200,000	Member	Buy
2025-02-27 11:25:37	2046 On 08/05/2025			Bond Future	1	5,200,000	Client	Sell
Total for 2046 Bond Future					2	10,400,000		
2025-02-27 11:17:12	2050 On 08/05/2025			Bond Future	1	5,200,000	Member	Buy
2025-02-27 11:25:46	2050 On 08/05/2025			Bond Future	1	5,200,000	Client	Sell
Total for 2050 Bond Future					2	10,400,000		
2025-02-27 09:48:29	R035 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
2025-02-27 10:10:37	R035 On 08/05/2025			Bond Future	1	5,900,000	Member	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	14,400,000	Member	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	3,300,000	Member	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	14,400,000	Member	Sell
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	1,200,000	Client	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	3,300,000	Member	Sell
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	5,900,000	Member	Sell
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	5,900,000	Client	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	3,300,000	Client	Buy
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-02-27 10:11:20	R035 On 08/05/2025			Bond Future	1	14,400,000	Client	Buy
Total for R035 Bond Future					16	100,000,000		
2025-02-27 17:45:43	R038 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-02-27 17:51:04	R038 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-02-27 17:53:15	R038 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-02-27 17:53:15	R038 On 08/05/2025			Bond Future	1	1,400,000	Client	Buy
Total for R038 Bond Future					4	5,600,000		
2025-02-27 09:50:05	R053 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-27 10:15:55	R053 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy
2025-02-27 10:16:45	R053 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-27 10:16:45	R053 On 08/05/2025			Bond Future	1	2,600,000	Client	Buy
Total for R053 Bond Future					4	10,400,000		
2025-02-27 16:53:19	R186 On 08/05/2025			Bond Future	1	7,700,000	Member	Buy
2025-02-27 17:25:45	R186 On 08/05/2025			Bond Future	1	7,700,000	Client	Sell
Total for R186 Bond Future					2	15,400,000		
2025-02-27 11:17:12	R202 On 08/05/2025			Bond Future	1	2,400,000	Member	Buy
2025-02-27 11:24:56	R202 On 08/05/2025			Bond Future	1	2,400,000	Client	Sell
Total for R202 Bond Future					2	4,800,000		
2025-02-27 08:49:24	R248 On 08/05/2025			Bond Future	1	938,000,000	Member	Buy
2025-02-27 08:49:52	R248 On 08/05/2025			Bond Future	1	938,000,000	Member	Sell
Total for R248 Bond Future					2	1,876,000,000		
Grand Total for all Instruments					78	3,659,600,000		