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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/02/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-28 10:35:28	2030 On 08/05/2025			Bond Future	1	62,500,000	Member	Sell
2025-02-28 10:45:51	2030 On 08/05/2025			Bond Future	1	62,500,000	Member	Buy
2025-02-28 12:39:29	2030 On 08/05/2025			Bond Future	1	12,000,000	Member	Sell
2025-02-28 12:39:49	2030 On 08/05/2025			Bond Future	1	12,000,000	Member	Buy
2025-02-28 16:45:18	2030 On 08/05/2025			Bond Future	1	14,200,000	Member	Buy
2025-02-28 16:53:21	2030 On 08/05/2025			Bond Future	1	3,900,000	Member	Sell
2025-02-28 16:54:13	2030 On 08/05/2025			Bond Future	1	10,300,000	Member	Sell
2025-02-28 16:54:13	2030 On 08/05/2025			Bond Future	1	10,300,000	Member	Buy
2025-02-28 16:54:13	2030 On 08/05/2025			Bond Future	1	10,300,000	Client	Sell
2025-02-28 16:54:14	2030 On 08/05/2025			Bond Future	1	3,900,000	Client	Sell
2025-02-28 16:54:14	2030 On 08/05/2025			Bond Future	1	3,900,000	Member	Buy
Total for 2030 Bond Future					11	205,800,000		
2025-02-28 12:39:53	2032 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-02-28 12:41:53	2032 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy
2025-02-28 16:45:18	2032 On 08/05/2025			Bond Future	1	7,600,000	Member	Buy
2025-02-28 16:53:55	2032 On 08/05/2025			Bond Future	1	3,300,000	Member	Sell
2025-02-28 16:54:40	2032 On 08/05/2025			Bond Future	1	3,300,000	Member	Buy
2025-02-28 16:54:40	2032 On 08/05/2025			Bond Future	1	4,300,000	Member	Buy
2025-02-28 16:54:40	2032 On 08/05/2025			Bond Future	1	4,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-28 16:54:40	2032 On 08/05/2025			Bond Future	1	4,300,000	Client	Sell
2025-02-28 16:54:40	2032 On 08/05/2025			Bond Future	1	3,300,000	Client	Sell
Total for 2032 Bond Future					9	40,400,000		
2025-02-28 13:29:08	2037 On 05/02/2026	11.86	Put	Bond Future	1	193,000,000	Member	Sell
2025-02-28 13:29:08	2037 On 05/02/2026	11.36	Put	Bond Future	1	193,000,000	Member	Buy
2025-02-28 13:29:08	2037 On 05/02/2026	10.65	Call	Bond Future	1	193,000,000	Member	Sell
2025-02-28 13:29:08	2037 On 05/02/2026	11.86	Put	Bond Future	1	193,000,000	Member	Buy
2025-02-28 13:29:08	2037 On 05/02/2026	11.36	Put	Bond Future	1	193,000,000	Member	Sell
2025-02-28 13:29:08	2037 On 05/02/2026	10.65	Call	Bond Future	1	193,000,000	Member	Buy
2025-02-28 14:24:17	2037 On 05/02/2026	11.86	Put	Bond Future	1	193,000,000	Member	Buy
2025-02-28 14:24:17	2037 On 05/02/2026	11.86	Put	Bond Future	1	1,200,000	Member	Sell
2025-02-28 14:24:34	2037 On 05/02/2026	11.36	Put	Bond Future	1	1,200,000	Member	Buy
2025-02-28 14:24:34	2037 On 05/02/2026	11.36	Put	Bond Future	1	193,000,000	Member	Sell
2025-02-28 14:24:49	2037 On 05/02/2026	10.65	Call	Bond Future	1	193,000,000	Member	Buy
2025-02-28 14:24:49	2037 On 05/02/2026	10.65	Call	Bond Future	1	1,200,000	Member	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	50,000,000	Member	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	4,200,000	Member	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	6,600,000	Member	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	11,000,000	Member	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	80,000,000	Member	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	80,000,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	80,000,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	50,000,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	50,000,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	40,000,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	40,000,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	11,000,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	11,000,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	6,600,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	6,600,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	4,200,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	4,200,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	1,200,000	Member	Buy
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	1,200,000	Client	Sell
2025-02-28 15:39:15	2037 On 05/02/2026	10.65	Call	Bond Future	1	40,000,000	Member	Sell
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	80,000,000	Member	Buy
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	80,000,000	Client	Sell
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	50,000,000	Member	Buy
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	50,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	40,000,000	Member	Buy
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	40,000,000	Client	Sell
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	80,000,000	Member	Sell
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	50,000,000	Member	Sell
2025-02-28 15:39:29	2037 On 05/02/2026	11.86	Put	Bond Future	1	40,000,000	Member	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	11,000,000	Member	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	6,600,000	Member	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	11,000,000	Member	Buy
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	11,000,000	Client	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	6,600,000	Member	Buy
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	6,600,000	Client	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	4,200,000	Member	Buy
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	4,200,000	Client	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	1,200,000	Member	Buy
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	1,200,000	Client	Sell
2025-02-28 15:39:30	2037 On 05/02/2026	11.86	Put	Bond Future	1	4,200,000	Member	Sell
2025-02-28 15:39:45	2037 On 05/02/2026	11.36	Put	Bond Future	1	80,000,000	Member	Sell
2025-02-28 15:39:45	2037 On 05/02/2026	11.36	Put	Bond Future	1	80,000,000	Client	Buy
2025-02-28 15:39:45	2037 On 05/02/2026	11.36	Put	Bond Future	1	80,000,000	Member	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	50,000,000	Member	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	6,600,000	Member	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	4,200,000	Member	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	40,000,000	Member	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	50,000,000	Member	Sell
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	50,000,000	Client	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	40,000,000	Member	Sell
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	40,000,000	Client	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	11,000,000	Member	Sell
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	11,000,000	Client	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	6,600,000	Member	Sell
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	6,600,000	Client	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	4,200,000	Member	Sell
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	4,200,000	Client	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	1,200,000	Member	Sell
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	1,200,000	Client	Buy
2025-02-28 15:39:46	2037 On 05/02/2026	11.36	Put	Bond Future	1	11,000,000	Member	Buy
2025-02-28 17:11:07	2037 On 08/05/2025			Bond Future	1	9,300,000	Member	Buy
2025-02-28 17:20:34	2037 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-02-28 17:21:33	2037 On 08/05/2025			Bond Future	1	6,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-28 17:21:33	2037 On 08/05/2025			Bond Future	1	2,600,000	Client	Sell
2025-02-28 17:21:33	2037 On 08/05/2025			Bond Future	1	6,700,000	Client	Sell
2025-02-28 17:21:33	2037 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy
2025-02-28 17:21:33	2037 On 08/05/2025			Bond Future	1	6,700,000	Member	Buy
Total for 2037 Bond Future					79	3,511,200,000		
2025-02-28 15:34:16	2040 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-02-28 15:52:58	2040 On 08/05/2025			Bond Future	1	600,000	Member	Sell
2025-02-28 15:53:46	2040 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-02-28 15:53:46	2040 On 08/05/2025			Bond Future	1	600,000	Member	Buy
2025-02-28 15:53:46	2040 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-02-28 15:53:46	2040 On 08/05/2025			Bond Future	1	600,000	Client	Sell
2025-02-28 15:53:46	2040 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
Total for 2040 Bond Future					7	6,400,000		
2025-02-28 10:14:28	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:14:28	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:15:46	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:15:46	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:16:42	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:16:42	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:17:03	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:17:03	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:18:25	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:18:25	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:18:59	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:18:59	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:23:53	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:23:53	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:27:45	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:27:45	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:28:10	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:28:10	2044 On 08/05/2025	11.35	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:29:34	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:29:34	2044 On 08/05/2025	10.85	Call	Bond Future	1	4,700,000	Client	Sell
2025-02-28 10:31:11	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Buy
2025-02-28 10:31:11	2044 On 08/05/2025	11.76	Put	Bond Future	1	4,700,000	Client	Sell
Total for 2044 Bond Future					22	103,400,000		
2025-02-28 16:58:53	GOVI On 08/05/2025			GOVI	1	30,000	Member	Sell
2025-02-28 16:58:53	GOVI On 08/05/2025			GOVI	1	30,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-28 17:01:19	GOVI On 08/05/2025			GOVI	1	30,000	Member	Sell
2025-02-28 17:01:19	GOVI On 08/05/2025			GOVI	1	30,000	Member	Buy
2025-02-28 17:06:04	GOVI On 08/05/2025			GOVI	1	30,000	Member	Sell
2025-02-28 17:06:04	GOVI On 08/05/2025			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					6	180,000		
2025-02-28 13:32:23	R035 On 08/05/2025			Bond Future	1	37,400,000	Member	Buy
2025-02-28 13:33:06	R035 On 08/05/2025			Bond Future	1	37,400,000	Member	Sell
2025-02-28 17:11:07	R035 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy
2025-02-28 17:35:33	R035 On 08/05/2025			Bond Future	1	2,600,000	Client	Sell
Total for R035 Bond Future					4	80,000,000		
2025-02-28 16:40:19	R038 On 08/05/2025			Bond Future	1	20,600,000	Member	Buy
2025-02-28 16:46:14	R038 On 08/05/2025			Bond Future	1	20,600,000	Client	Sell
Total for R038 Bond Future					2	41,200,000		
2025-02-28 16:45:18	R186 On 08/05/2025			Bond Future	1	11,600,000	Member	Buy
2025-02-28 17:00:17	R186 On 08/05/2025			Bond Future	1	11,600,000	Client	Sell
Total for R186 Bond Future					2	23,200,000		
2025-02-28 16:40:19	R209 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-02-28 16:44:39	R209 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-02-28 16:45:38	R209 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-02-28 16:45:38	R209 On 08/05/2025			Bond Future	1	1,300,000	Client	Buy
Total for R209 Bond Future					4	5,200,000		
2025-02-28 16:40:19	R214 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-02-28 16:43:42	R214 On 08/05/2025			Bond Future	1	1,500,000	Client	Buy
Total for R214 Bond Future					2	3,000,000		
2025-02-28 16:40:19	R248 On 08/05/2025			Bond Future	1	50,700,000	Member	Sell
2025-02-28 16:45:16	R248 On 08/05/2025			Bond Future	1	50,700,000	Client	Buy
Total for R248 Bond Future					2	101,400,000		
Grand Total for all Instruments					150	4,121,380,000		