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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 03/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-03 16:18:37	2030 On 08/05/2025			Bond Future	1	121,300,000	Member	Sell
2025-03-03 16:31:37	2030 On 08/05/2025			Bond Future	1	121,300,000	Client	Buy
2025-03-03 16:59:23	2030 On 08/05/2025			Bond Future	1	29,900,000	Member	Sell
2025-03-03 17:11:01	2030 On 08/05/2025			Bond Future	1	29,900,000	Member	Buy
2025-03-03 17:11:40	2030 On 08/05/2025			Bond Future	1	29,900,000	Client	Buy
2025-03-03 17:11:40	2030 On 08/05/2025			Bond Future	1	29,900,000	Member	Sell
Total for 2030 Bond Future					6	362,200,000		
2025-03-03 10:53:30	2032 On 08/05/2025			Bond Future	1	15,000,000	Member	Buy
2025-03-03 11:13:41	2032 On 08/05/2025			Bond Future	1	5,900,000	Member	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	700,000	Member	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	6,800,000	Client	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	6,800,000	Member	Buy
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	700,000	Member	Buy
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	700,000	Client	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	1,600,000	Client	Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	5,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-03 11:14:14	2032 On 08/05/2025			Bond Future	1	5,900,000	Client	Sell
Total for 2032 Bond Future					13	60,000,000		
2025-03-03 16:18:37	2040 On 08/05/2025			Bond Future	1	22,300,000	Member	Sell
2025-03-03 16:32:50	2040 On 08/05/2025			Bond Future	1	22,300,000	Client	Buy
2025-03-03 16:46:56	2040 On 08/05/2025			Bond Future	1	56,400,000	Member	Buy
2025-03-03 16:58:06	2040 On 08/05/2025			Bond Future	1	56,400,000	Member	Sell
2025-03-03 16:58:57	2040 On 08/05/2025			Bond Future	1	56,400,000	Member	Buy
2025-03-03 16:58:57	2040 On 08/05/2025			Bond Future	1	56,400,000	Client	Sell
Total for 2040 Bond Future					6	270,200,000		
2025-03-03 16:18:37	2044 On 08/05/2025			Bond Future	1	50,000,000	Member	Sell
2025-03-03 16:33:53	2044 On 08/05/2025			Bond Future	1	50,000,000	Client	Buy
Total for 2044 Bond Future					2	100,000,000		
2025-03-03 17:05:25	GOVI On 08/05/2025			GOVI	1	20,000	Member	Buy
2025-03-03 17:05:25	GOVI On 08/05/2025			GOVI	1	20,000	Member	Sell
2025-03-03 17:07:09	GOVI On 08/05/2025			GOVI	1	20,000	Member	Buy
2025-03-03 17:07:09	GOVI On 08/05/2025			GOVI	1	20,000	Member	Sell
2025-03-03 17:09:10	GOVI On 08/05/2025			GOVI	1	20,000	Client	Sell
2025-03-03 17:09:10	GOVI On 08/05/2025			GOVI	1	20,000	Member	Buy
Total for GOVI GOVI					6	120,000		
2025-03-03 16:49:16	IGOV On 08/05/2025			Index Future	1	70,000	Member	Buy
2025-03-03 16:50:38	IGOV On 08/05/2025			Index Future	1	40,000	Member	Sell
2025-03-03 16:53:18	IGOV On 08/05/2025			Index Future	1	30,000	Client	Sell
2025-03-03 16:53:18	IGOV On 08/05/2025			Index Future	1	30,000	Member	Buy
2025-03-03 16:53:18	IGOV On 08/05/2025			Index Future	1	30,000	Member	Sell
Total for IGOV Index Future					5	200,000		
2025-03-03 16:18:37	R035 On 08/05/2025			Bond Future	1	21,100,000	Member	Sell
2025-03-03 16:29:23	R035 On 08/05/2025			Bond Future	1	21,100,000	Client	Buy
2025-03-03 16:41:12	R035 On 08/05/2025			Bond Future	1	43,100,000	Member	Buy
2025-03-03 16:55:11	R035 On 08/05/2025			Bond Future	1	43,100,000	Client	Sell
Total for R035 Bond Future					4	128,400,000		
2025-03-03 16:52:39	R186 On 08/05/2025			Bond Future	1	67,200,000	Member	Sell
2025-03-03 17:12:16	R186 On 08/05/2025			Bond Future	1	67,200,000	Client	Buy
Total for R186 Bond Future					2	134,400,000		
2025-03-03 10:55:58	R210 On 08/05/2025			Bond Future	1	20,000,000	Member	Sell
2025-03-03 10:55:58	R210 On 08/05/2025			Bond Future	1	20,000,000	Member	Buy
2025-03-03 11:07:26	R210 On 08/05/2025			Bond Future	1	20,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-03 11:26:33	R210 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
2025-03-03 11:27:16	R210 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
2025-03-03 11:27:16	R210 On 08/05/2025			Bond Future	1	10,000,000	Client	Buy
2025-03-03 11:27:16	R210 On 08/05/2025			Bond Future	1	10,000,000	Member	Sell
2025-03-03 11:27:16	R210 On 08/05/2025			Bond Future	1	10,000,000	Client	Buy
2025-03-03 11:27:16	R210 On 08/05/2025			Bond Future	1	10,000,000	Member	Sell
Total for R210 Bond Future					9	120,000,000		
Grand Total for all Instruments					53	1,175,520,000		