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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 06/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-06 16:38:35	2032 On 08/05/2025			Bond Future	1	80,000,000	Member	Buy
2025-03-06 16:39:01	2032 On 08/05/2025			Bond Future	1	80,000,000	Member	Sell
Total for 2032 Bond Future					2	160,000,000		
2025-03-06 11:14:25	2033 On 08/05/2025			Bond Future	1	22,700,000	Member	Sell
2025-03-06 11:15:13	2033 On 08/05/2025			Bond Future	1	22,700,000	Member	Buy
2025-03-06 12:33:16	2033 On 08/05/2025			Bond Future	1	22,700,000	Member	Sell
2025-03-06 12:33:16	2033 On 08/05/2025			Bond Future	1	22,700,000	Client	Buy
Total for 2033 Bond Future					4	90,800,000		
2025-03-06 10:45:16	2037 On 08/05/2025			Bond Future	1	134,100,000	Member	Buy
2025-03-06 10:45:42	2037 On 08/05/2025			Bond Future	1	68,200,000	Member	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	31,900,000	Member	Buy
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	30,000,000	Member	Buy
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	31,900,000	Client	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	31,900,000	Member	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	3,500,000	Member	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	30,000,000	Member	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	30,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	3,500,000	Member	Buy
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	3,500,000	Client	Sell
2025-03-06 11:21:50	2037 On 08/05/2025			Bond Future	1	500,000	Client	Sell
2025-03-06 14:19:27	2037 On 08/05/2025			Bond Future	1	80,000,000	Member	Buy
2025-03-06 14:19:48	2037 On 08/05/2025			Bond Future	1	80,000,000	Member	Sell
2025-03-06 17:23:09	2037 On 08/05/2025			Bond Future	1	21,900,000	Member	Buy
2025-03-06 17:50:30	2037 On 08/05/2025			Bond Future	1	21,900,000	Member	Sell
2025-03-06 17:51:20	2037 On 08/05/2025			Bond Future	1	21,900,000	Member	Buy
2025-03-06 17:51:20	2037 On 08/05/2025			Bond Future	1	21,900,000	Client	Sell
Total for 2037 Bond Future					20	647,600,000		
2025-03-06 17:23:09	2040 On 08/05/2025			Bond Future	1	11,000,000	Member	Buy
2025-03-06 17:49:10	2040 On 08/05/2025			Bond Future	1	11,000,000	Client	Sell
Total for 2040 Bond Future					2	22,000,000		
2025-03-06 11:14:25	2050 On 08/05/2025			Bond Future	1	23,900,000	Member	Buy
2025-03-06 11:35:53	2050 On 08/05/2025			Bond Future	1	23,900,000	Member	Sell
2025-03-06 12:32:35	2050 On 08/05/2025			Bond Future	1	23,900,000	Member	Buy
2025-03-06 12:32:35	2050 On 08/05/2025			Bond Future	1	23,900,000	Client	Sell
Total for 2050 Bond Future					4	95,600,000		
2025-03-06 12:40:01	GOVI On 08/05/2025			GOVI	1	110,000	Member	Buy
2025-03-06 12:40:27	GOVI On 08/05/2025			GOVI	1	20,000	Member	Sell
2025-03-06 13:52:00	GOVI On 08/05/2025			GOVI	1	10,000	Member	Sell
2025-03-06 13:52:00	GOVI On 08/05/2025			GOVI	1	10,000	Client	Buy
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	50,000	Member	Buy
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	20,000	Member	Buy
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	40,000	Member	Buy
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	40,000	Client	Sell
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	50,000	Member	Sell
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	40,000	Member	Sell
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	20,000	Client	Sell
2025-03-06 14:14:53	GOVI On 08/05/2025			GOVI	1	50,000	Client	Sell
Total for GOVI GOVI					12	460,000		
2025-03-06 13:47:24	IGOV On 08/05/2025			Index Future	1	10,000	Member	Sell
2025-03-06 13:49:29	IGOV On 08/05/2025			Index Future	1	10,000	Client	Buy
2025-03-06 13:52:00	IGOV On 08/05/2025			Index Future	1	30,000	Client	Sell
2025-03-06 13:52:00	IGOV On 08/05/2025			Index Future	1	30,000	Member	Buy
Total for IGOV Index Future					4	80,000		
2025-03-06 16:38:35	R035 On 08/05/2025			Bond Future	1	140,000,000	Member	Buy
2025-03-06 16:39:13	R035 On 08/05/2025			Bond Future	1	140,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-06 17:23:09	R035 On 08/05/2025			Bond Future	1	18,000,000	Member	Buy
2025-03-06 17:42:12	R035 On 08/05/2025			Bond Future	1	18,000,000	Member	Sell
2025-03-06 17:43:26	R035 On 08/05/2025			Bond Future	1	18,000,000	Member	Buy
2025-03-06 17:43:26	R035 On 08/05/2025			Bond Future	1	18,000,000	Client	Sell
Total for R035 Bond Future					6	352,000,000		
2025-03-06 16:53:29	R209 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-06 16:53:29	R209 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-06 17:23:09	R209 On 08/05/2025			Bond Future	1	55,500,000	Member	Sell
2025-03-06 17:25:33	R209 On 08/05/2025			Bond Future	1	300,000	Client	Sell
2025-03-06 17:25:33	R209 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-06 17:52:37	R209 On 08/05/2025			Bond Future	1	21,800,000	Member	Buy
2025-03-06 17:53:32	R209 On 08/05/2025			Bond Future	1	33,700,000	Member	Buy
2025-03-06 17:53:32	R209 On 08/05/2025			Bond Future	1	33,700,000	Client	Buy
2025-03-06 17:53:32	R209 On 08/05/2025			Bond Future	1	33,700,000	Member	Sell
2025-03-06 17:53:33	R209 On 08/05/2025			Bond Future	1	21,800,000	Client	Buy
2025-03-06 17:53:33	R209 On 08/05/2025			Bond Future	1	21,800,000	Member	Sell
Total for R209 Bond Future					11	223,200,000		
2025-03-06 17:40:53	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Buy
2025-03-06 17:57:47	R214 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
Total for R214 Bond Future					2	6,400,000		
2025-03-06 10:16:01	R248 On 08/05/2025			Bond Future	1	62,200,000	Member	Buy
2025-03-06 10:32:09	R248 On 08/05/2025			Bond Future	1	62,200,000	Member	Buy
2025-03-06 10:33:29	R248 On 08/05/2025			Bond Future	1	62,200,000	Member	Sell
2025-03-06 11:08:35	R248 On 08/05/2025			Bond Future	1	62,100,000	Member	Sell
2025-03-06 11:16:17	R248 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-03-06 11:16:17	R248 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-06 11:16:17	R248 On 08/05/2025			Bond Future	1	100,000	Client	Sell
2025-03-06 11:20:20	R248 On 08/05/2025			Bond Future	1	62,200,000	Member	Buy
2025-03-06 11:21:16	R248 On 08/05/2025			Bond Future	1	62,200,000	Member	Sell
2025-03-06 11:27:28	R248 On 08/05/2025			Bond Future	1	62,200,000	Member	Buy
2025-03-06 11:35:24	R248 On 08/05/2025			Bond Future	1	62,100,000	Member	Sell
2025-03-06 11:37:59	R248 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-03-06 11:37:59	R248 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-06 11:37:59	R248 On 08/05/2025			Bond Future	1	100,000	Client	Sell
Total for R248 Bond Future					14	498,000,000		
Grand Total for all Instruments					81	2,096,140,000		