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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 11/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-11 11:19:00	2030 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-03-11 11:35:48	2030 On 08/05/2025			Bond Future	1	2,300,000	Client	Sell
Total for 2030 Bond Future					2	4,600,000		
2025-03-11 12:05:23	2032 On 08/05/2025			Bond Future	1	15,500,000	Member	Sell
2025-03-11 12:05:23	2032 On 08/05/2025			Bond Future	1	15,500,000	Member	Buy
2025-03-11 13:10:51	2032 On 08/05/2025			Bond Future	1	15,500,000	Member	Sell
2025-03-11 13:10:51	2032 On 08/05/2025			Bond Future	1	14,400,000	Member	Buy
2025-03-11 14:43:13	2032 On 08/05/2025			Bond Future	1	1,100,000	Member	Buy
2025-03-11 14:43:13	2032 On 08/05/2025			Bond Future	1	14,400,000	Client	Buy
2025-03-11 14:43:13	2032 On 08/05/2025			Bond Future	1	1,100,000	Member	Sell
2025-03-11 14:43:13	2032 On 08/05/2025			Bond Future	1	14,400,000	Member	Sell
2025-03-11 14:43:13	2032 On 08/05/2025			Bond Future	1	1,100,000	Client	Buy
Total for 2032 Bond Future					9	93,000,000		
2025-03-11 07:27:00	2040 On 06/11/2025			Bond Future	1	29,200,000	Client	Buy
2025-03-11 07:27:00	2040 On 06/11/2025			Bond Future	1	29,200,000	Member	Sell
Total for 2040 Bond Future					2	58,400,000		
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	1,000,000	Client	Buy
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	3,000,000	Client	Sell
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	3,000,000	Client	Buy
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	800,000	Client	Sell
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	800,000	Client	Buy
2025-03-11 14:47:26	2044 On 08/05/2025			Bond Future	1	200,000	Client	Sell
Total for 2044 Bond Future					8	10,000,000		
2025-03-11 11:35:59	GOVI On 08/05/2025			GOVI	1	50,000	Member	Sell
2025-03-11 11:39:41	GOVI On 08/05/2025			GOVI	1	50,000	Client	Buy
2025-03-11 11:42:31	GOVI On 08/05/2025			GOVI	1	10,000	Member	Sell
2025-03-11 11:42:31	GOVI On 08/05/2025			GOVI	1	10,000	Member	Buy
2025-03-11 16:48:52	GOVI On 08/05/2025			GOVI	1	140,000	Member	Sell
2025-03-11 16:48:52	GOVI On 08/05/2025			GOVI	1	140,000	Member	Buy
2025-03-11 17:00:51	GOVI On 08/05/2025			GOVI	1	140,000	Member	Sell
2025-03-11 17:00:51	GOVI On 08/05/2025			GOVI	1	140,000	Member	Buy
2025-03-11 17:11:28	GOVI On 08/05/2025			GOVI	1	140,000	Member	Sell
2025-03-11 17:11:28	GOVI On 08/05/2025			GOVI	1	140,000	Client	Buy
Total for GOVI GOVI					10	960,000		
2025-03-11 11:19:00	R186 On 08/05/2025			Bond Future	1	6,000,000	Member	Buy
2025-03-11 11:37:04	R186 On 08/05/2025			Bond Future	1	6,000,000	Client	Sell
Total for R186 Bond Future					2	12,000,000		
2025-03-11 14:47:26	R202 On 08/05/2025			Bond Future	1	800,000	Client	Sell
2025-03-11 14:47:26	R202 On 08/05/2025			Bond Future	1	800,000	Client	Buy
Total for R202 Bond Future					2	1,600,000		
2025-03-11 16:43:55	R209 On 08/05/2025			Bond Future	1	22,100,000	Member	Buy
2025-03-11 16:43:55	R209 On 08/05/2025			Bond Future	1	8,300,000	Member	Sell
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	6,000,000	Member	Sell
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	7,800,000	Member	Sell
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	6,000,000	Member	Buy
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	6,000,000	Client	Sell
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	7,800,000	Member	Buy
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	7,800,000	Client	Sell
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	8,300,000	Client	Sell
2025-03-11 17:04:39	R209 On 08/05/2025			Bond Future	1	8,300,000	Member	Buy
Total for R209 Bond Future					10	88,400,000		
2025-03-11 15:31:35	R214 On 08/05/2025			Bond Future	1	3,000,000	Member	Sell
2025-03-11 15:31:35	R214 On 08/05/2025			Bond Future	1	3,000,000	Member	Buy
2025-03-11 17:05:23	R214 On 08/05/2025			Bond Future	1	3,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-11 17:05:23	R214 On 08/05/2025			Bond Future	1	3,000,000	Client	Sell
Total for R214 Bond Future					4	12,000,000		
2025-03-11 14:38:13	R248 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
2025-03-11 14:39:41	R248 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	19,000,000	Member	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	2,100,000	Client	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	1,000,000	Member	Sell
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	1,000,000	Client	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	19,000,000	Client	Buy
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	19,000,000	Member	Sell
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	2,100,000	Member	Sell
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-11 14:40:54	R248 On 08/05/2025			Bond Future	1	2,700,000	Client	Buy
Total for R248 Bond Future					16	100,000,000		
Grand Total for all Instruments					65	380,960,000		