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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-17 11:00:52	2030 On 08/05/2025			Bond Future	1	135,500,000	Member	Sell
2025-03-17 11:31:38	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-03-17 11:32:14	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
2025-03-17 11:56:14	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-03-17 11:56:14	2030 On 07/08/2025			Bond Future	1	20,000,000	Client	Buy
2025-03-17 14:05:13	2030 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	9,500,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	8,000,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	6,800,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	17,500,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	17,100,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	15,000,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	59,600,000	Member	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	59,600,000	Member	Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	8,000,000	Client	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	9,500,000	Client	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	17,500,000	Member	Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	8,000,000	Member	Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	17,500,000	Client	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	17,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	15,000,000	Member	Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	17,100,000	Client	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	59,600,000	Client	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	6,800,000	Client	Buy
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	9,500,000	Member	Sell
2025-03-17 14:06:23	2030 On 08/05/2025			Bond Future	1	15,000,000	Client	Buy
2025-03-17 14:06:24	2030 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-03-17 14:06:24	2030 On 08/05/2025			Bond Future	1	2,000,000	Client	Buy
2025-03-17 15:13:57	2030 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-17 15:25:32	2030 On 08/05/2025			Bond Future	1	6,800,000	Client	Buy
Total for 2030 Bond Future					31	635,600,000		
2025-03-17 15:13:57	2032 On 08/05/2025			Bond Future	1	105,100,000	Member	Sell
2025-03-17 15:30:53	2032 On 08/05/2025			Bond Future	1	105,100,000	Client	Buy
Total for 2032 Bond Future					2	210,200,000		
2025-03-17 11:31:38	2037 On 07/08/2025			Bond Future	1	14,200,000	Member	Sell
2025-03-17 11:32:45	2037 On 07/08/2025			Bond Future	1	14,200,000	Member	Buy
2025-03-17 11:56:56	2037 On 07/08/2025			Bond Future	1	14,200,000	Member	Sell
2025-03-17 11:56:56	2037 On 07/08/2025			Bond Future	1	14,200,000	Client	Buy
Total for 2037 Bond Future					4	56,800,000		
2025-03-17 11:26:51	GOVI On 08/05/2025			GOVI	1	90,000	Member	Sell
2025-03-17 11:26:51	GOVI On 08/05/2025			GOVI	1	90,000	Member	Buy
Total for GOVI GOVI					2	180,000		
2025-03-17 10:38:38	R033 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-03-17 13:17:58	R033 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-03-17 13:20:27	R033 On 08/05/2025			Bond Future	1	600,000	Member	Sell
2025-03-17 13:20:27	R033 On 08/05/2025			Bond Future	1	600,000	Client	Sell
2025-03-17 13:20:27	R033 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-03-17 13:20:27	R033 On 08/05/2025			Bond Future	1	600,000	Member	Buy
2025-03-17 13:20:27	R033 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
Total for R033 Bond Future					7	8,000,000		
2025-03-17 13:27:13	R035 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-17 13:27:39	R035 On 08/05/2025			Bond Future	1	500,000	Member	Sell
Total for R035 Bond Future					2	1,000,000		
2025-03-17 15:13:57	R038 On 08/05/2025			Bond Future	1	39,600,000	Member	Sell
2025-03-17 15:36:51	R038 On 08/05/2025			Bond Future	1	39,600,000	Client	Buy
Total for R038 Bond Future					2	79,200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-17 10:05:56	R186 On 08/05/2025			Bond Future	1	32,700,000	Member	Sell
2025-03-17 10:38:38	R186 On 08/05/2025			Bond Future	1	43,800,000	Member	Buy
2025-03-17 13:22:25	R186 On 08/05/2025			Bond Future	1	43,800,000	Client	Sell
2025-03-17 13:26:02	R186 On 08/05/2025			Bond Future	1	32,700,000	Client	Buy
Total for R186 Bond Future					4	153,000,000		
2025-03-17 09:57:48	R209 On 08/05/2025			Bond Future	1	23,200,000	Member	Sell
2025-03-17 13:12:57	R209 On 08/05/2025			Bond Future	1	23,200,000	Client	Buy
2025-03-17 15:13:57	R209 On 08/05/2025			Bond Future	1	132,400,000	Member	Sell
2025-03-17 15:34:56	R209 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	71,900,000	Member	Sell
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	5,900,000	Member	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	71,900,000	Member	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	53,000,000	Member	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	5,900,000	Member	Sell
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	53,000,000	Client	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	5,900,000	Client	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	53,000,000	Member	Sell
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	71,900,000	Client	Buy
2025-03-17 15:36:03	R209 On 08/05/2025			Bond Future	1	1,600,000	Client	Buy
Total for R209 Bond Future					15	576,000,000		
2025-03-17 10:45:39	R213 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-03-17 14:16:38	R213 On 08/05/2025			Bond Future	1	1,500,000	Client	Buy
Total for R213 Bond Future					2	3,000,000		
2025-03-17 13:27:13	R248 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-17 13:27:56	R248 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-17 15:13:57	R248 On 08/05/2025			Bond Future	1	224,600,000	Member	Sell
2025-03-17 15:31:32	R248 On 08/05/2025			Bond Future	1	13,800,000	Member	Buy
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	193,400,000	Member	Buy
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	17,400,000	Member	Buy
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	193,400,000	Member	Sell
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	13,800,000	Member	Sell
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	17,400,000	Member	Sell
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	17,400,000	Client	Buy
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	193,400,000	Client	Buy
2025-03-17 15:33:57	R248 On 08/05/2025			Bond Future	1	13,800,000	Client	Buy
Total for R248 Bond Future					12	899,200,000		
Grand Total for all Instruments					83	2,622,180,000		