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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-18 10:59:27	2030 On 08/05/2025			Bond Future	1	15,600,000	Member	Sell
2025-03-18 14:02:32	2030 On 08/05/2025			Bond Future	1	6,900,000	Member	Buy
2025-03-18 14:03:15	2030 On 08/05/2025			Bond Future	1	8,700,000	Member	Buy
2025-03-18 14:03:15	2030 On 08/05/2025			Bond Future	1	8,700,000	Member	Sell
2025-03-18 14:03:15	2030 On 08/05/2025			Bond Future	1	8,700,000	Client	Buy
2025-03-18 14:03:16	2030 On 08/05/2025			Bond Future	1	6,900,000	Client	Buy
2025-03-18 14:03:16	2030 On 08/05/2025			Bond Future	1	6,900,000	Member	Sell
2025-03-18 17:52:55	2030 On 08/05/2025			Bond Future	1	1,000,000	Member	Buy
2025-03-18 17:59:09	2030 On 08/05/2025			Bond Future	1	1,000,000	Client	Sell
Total for 2030 Bond Future					9	64,400,000		
2025-03-18 10:59:27	2032 On 08/05/2025			Bond Future	1	52,300,000	Member	Sell
2025-03-18 14:12:01	2032 On 08/05/2025			Bond Future	1	52,300,000	Client	Buy
2025-03-18 16:25:08	2032 On 08/05/2025			Bond Future	1	7,000,000	Member	Buy
2025-03-18 16:58:02	2032 On 08/05/2025			Bond Future	1	7,000,000	Member	Sell
2025-03-18 16:59:13	2032 On 08/05/2025			Bond Future	1	7,000,000	Member	Buy
2025-03-18 16:59:13	2032 On 08/05/2025			Bond Future	1	7,000,000	Client	Sell
Total for 2032 Bond Future					6	132,600,000		
2025-03-18 11:14:05	2037 On 08/05/2025			Bond Future	1	13,000,000	Member	Sell
2025-03-18 11:22:24	2037 On 08/05/2025			Bond Future	1	2,400,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	700,000	Member	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	100,000	Member	Sell
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	8,000,000	Member	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	8,000,000	Member	Sell
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	1,800,000	Client	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	2,400,000	Member	Sell
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	8,000,000	Client	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	100,000	Client	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	700,000	Member	Sell
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	700,000	Client	Buy
2025-03-18 11:23:08	2037 On 08/05/2025			Bond Future	1	2,400,000	Client	Buy
2025-03-18 16:25:08	2037 On 08/05/2025			Bond Future	1	9,300,000	Member	Buy
2025-03-18 16:50:13	2037 On 08/05/2025			Bond Future	1	9,300,000	Member	Sell
2025-03-18 16:50:52	2037 On 08/05/2025			Bond Future	1	9,300,000	Member	Buy
2025-03-18 16:50:52	2037 On 08/05/2025			Bond Future	1	9,300,000	Client	Sell
Total for 2037 Bond Future					20	89,200,000		
2025-03-18 10:33:56	2040 On 08/05/2025			Bond Future	1	5,600,000	Member	Buy
2025-03-18 11:01:13	2040 On 08/05/2025			Bond Future	1	2,400,000	Member	Sell
2025-03-18 11:02:39	2040 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
2025-03-18 11:02:39	2040 On 08/05/2025			Bond Future	1	3,200,000	Member	Buy
2025-03-18 11:02:39	2040 On 08/05/2025			Bond Future	1	2,400,000	Member	Buy
2025-03-18 11:02:39	2040 On 08/05/2025			Bond Future	1	3,200,000	Client	Sell
2025-03-18 11:02:39	2040 On 08/05/2025			Bond Future	1	2,400,000	Client	Sell
Total for 2040 Bond Future					7	22,400,000		
2025-03-18 09:48:38	2044 On 08/05/2025	11.76	Put	Bond Future	1	6,100,000	Member	Sell
2025-03-18 09:48:38	2044 On 08/05/2025	11.76	Put	Bond Future	1	6,100,000	Member	Buy
2025-03-18 09:48:38	2044 On 08/05/2025	11.35	Call	Bond Future	1	6,100,000	Member	Buy
2025-03-18 09:48:38	2044 On 08/05/2025	11.35	Call	Bond Future	1	6,100,000	Member	Sell
2025-03-18 09:48:38	2044 On 08/05/2025	10.85	Call	Bond Future	1	6,100,000	Member	Buy
2025-03-18 09:48:38	2044 On 08/05/2025	10.85	Call	Bond Future	1	6,100,000	Member	Sell
2025-03-18 09:48:38	2044 On 07/08/2025	11.30	Call	Bond Future	1	6,200,000	Member	Sell
2025-03-18 09:48:38	2044 On 07/08/2025	11.30	Call	Bond Future	1	6,200,000	Member	Buy
2025-03-18 09:48:38	2044 On 07/08/2025	10.63	Call	Bond Future	1	6,200,000	Member	Buy
2025-03-18 09:48:38	2044 On 07/08/2025	10.63	Call	Bond Future	1	6,200,000	Member	Sell
2025-03-18 09:48:38	2044 On 07/08/2025	11.85	Put	Bond Future	1	6,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-18 09:48:38	2044 On 07/08/2025	11.85	Put	Bond Future	1	6,200,000	Member	Buy
2025-03-18 10:12:11	2044 On 07/08/2025	11.30	Call	Bond Future	1	6,200,000	Client	Buy
2025-03-18 10:12:41	2044 On 07/08/2025	11.30	Call	Bond Future	1	6,200,000	Client	Sell
2025-03-18 10:13:47	2044 On 07/08/2025	10.63	Call	Bond Future	1	6,200,000	Client	Sell
2025-03-18 10:35:47	2044 On 07/08/2025	10.63	Call	Bond Future	1	6,200,000	Client	Buy
2025-03-18 10:37:00	2044 On 07/08/2025	11.85	Put	Bond Future	1	6,200,000	Client	Sell
2025-03-18 10:37:24	2044 On 07/08/2025	11.85	Put	Bond Future	1	6,200,000	Client	Buy
2025-03-18 10:39:41	2044 On 08/05/2025	11.76	Put	Bond Future	1	6,100,000	Client	Sell
2025-03-18 10:39:59	2044 On 08/05/2025	11.76	Put	Bond Future	1	6,100,000	Client	Buy
2025-03-18 10:43:56	2044 On 08/05/2025	11.35	Call	Bond Future	1	6,100,000	Client	Buy
2025-03-18 10:44:13	2044 On 08/05/2025	11.35	Call	Bond Future	1	6,100,000	Client	Sell
2025-03-18 10:44:59	2044 On 08/05/2025	10.85	Call	Bond Future	1	6,100,000	Client	Sell
2025-03-18 10:45:21	2044 On 08/05/2025	10.85	Call	Bond Future	1	6,100,000	Client	Buy
Total for 2044 Bond Future					24	147,600,000		
2025-03-18 16:25:08	R035 On 08/05/2025			Bond Future	1	7,500,000	Member	Buy
2025-03-18 17:04:08	R035 On 08/05/2025			Bond Future	1	7,500,000	Client	Sell
Total for R035 Bond Future					2	15,000,000		
2025-03-18 11:57:15	R053 On 08/05/2025			Bond Future	1	600,000	Member	Sell
2025-03-18 15:48:35	R053 On 08/05/2025			Bond Future	1	600,000	Member	Buy
2025-03-18 15:49:21	R053 On 08/05/2025			Bond Future	1	600,000	Member	Sell
2025-03-18 15:49:21	R053 On 08/05/2025			Bond Future	1	600,000	Client	Buy
Total for R053 Bond Future					4	2,400,000		
2025-03-18 10:59:27	R186 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-03-18 11:48:52	R186 On 08/05/2025			Bond Future	1	1,400,000	Client	Buy
2025-03-18 16:25:08	R186 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy
2025-03-18 17:03:51	R186 On 08/05/2025			Bond Future	1	2,100,000	Member	Sell
2025-03-18 17:04:44	R186 On 08/05/2025			Bond Future	1	2,100,000	Client	Sell
2025-03-18 17:04:44	R186 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy
Total for R186 Bond Future					6	11,200,000		
2025-03-18 10:59:27	R209 On 08/05/2025			Bond Future	1	12,600,000	Member	Sell
2025-03-18 14:09:10	R209 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-18 14:09:31	R209 On 08/05/2025			Bond Future	1	6,900,000	Member	Buy
2025-03-18 14:09:31	R209 On 08/05/2025			Bond Future	1	6,900,000	Member	Sell
2025-03-18 14:09:31	R209 On 08/05/2025			Bond Future	1	6,900,000	Client	Buy
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	2,600,000	Client	Buy
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	2,600,000	Member	Sell
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	1,800,000	Client	Buy
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	1,300,000	Client	Buy
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-03-18 14:09:32	R209 On 08/05/2025			Bond Future	1	2,600,000	Member	Buy
Total for R209 Bond Future					13	50,400,000		
2025-03-18 10:50:09	R210 On 08/05/2025			Bond Future	1	10,000,000	Member	Buy
2025-03-18 11:05:05	R210 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-03-18 11:05:35	R210 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-03-18 11:05:35	R210 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy
2025-03-18 11:05:35	R210 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy
2025-03-18 11:05:35	R210 On 08/05/2025			Bond Future	1	5,000,000	Client	Sell
2025-03-18 11:05:35	R210 On 08/05/2025			Bond Future	1	5,000,000	Client	Sell
Total for R210 Bond Future					7	40,000,000		
2025-03-18 10:33:56	R213 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
2025-03-18 11:00:05	R213 On 08/05/2025			Bond Future	1	2,200,000	Client	Sell
2025-03-18 16:15:30	R213 On 08/05/2025			Bond Future	1	35,700,000	Member	Sell
2025-03-18 16:33:23	R213 On 08/05/2025			Bond Future	1	35,700,000	Member	Buy
2025-03-18 16:34:09	R213 On 08/05/2025			Bond Future	1	35,700,000	Client	Buy
2025-03-18 16:34:09	R213 On 08/05/2025			Bond Future	1	35,700,000	Member	Sell
Total for R213 Bond Future					6	147,200,000		
2025-03-18 10:59:27	R214 On 08/05/2025			Bond Future	1	62,700,000	Member	Sell
2025-03-18 11:54:18	R214 On 08/05/2025			Bond Future	1	6,300,000	Member	Buy
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	49,100,000	Member	Buy
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	7,300,000	Member	Buy
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	6,300,000	Client	Buy
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	6,300,000	Member	Sell
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	7,300,000	Member	Sell
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	49,100,000	Member	Sell
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	7,300,000	Client	Buy
2025-03-18 11:55:30	R214 On 08/05/2025			Bond Future	1	49,100,000	Client	Buy
Total for R214 Bond Future					10	250,800,000		
Grand Total for all Instruments					114	973,200,000		