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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-24 15:45:18	2030 On 08/05/2025			Bond Future	1	10,500,000	Member	Buy
2025-03-24 17:36:35	2030 On 08/05/2025			Bond Future	1	10,500,000	Client	Sell
Total for 2030 Bond Future					2	21,000,000		
2025-03-24 10:21:14	2032 On 08/05/2025			Bond Future	1	3,500,000	Member	Sell
2025-03-24 10:21:14	2032 On 08/05/2025			Bond Future	1	3,500,000	Client	Buy
2025-03-24 15:45:18	2032 On 08/05/2025			Bond Future	1	6,300,000	Member	Buy
2025-03-24 17:29:18	2032 On 08/05/2025			Bond Future	1	6,300,000	Client	Sell
Total for 2032 Bond Future					4	19,600,000		
2025-03-24 13:38:16	2037 On 08/05/2025			Bond Future	1	75,000,000	Member	Buy
2025-03-24 14:49:55	2037 On 08/05/2025			Bond Future	1	14,000,000	Member	Buy
2025-03-24 14:49:55	2037 On 08/05/2025			Bond Future	1	14,000,000	Member	Sell
2025-03-24 15:04:21	2037 On 08/05/2025			Bond Future	1	14,000,000	Member	Buy
2025-03-24 15:10:05	2037 On 08/05/2025			Bond Future	1	13,800,000	Member	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	46,100,000	Member	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	10,200,000	Member	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	800,000	Member	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	4,100,000	Member	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	46,100,000	Member	Buy
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	13,800,000	Client	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	4,100,000	Client	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	4,100,000	Member	Buy
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	10,200,000	Member	Buy
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	10,200,000	Client	Sell
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	13,800,000	Member	Buy
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	800,000	Member	Buy
2025-03-24 15:12:07	2037 On 08/05/2025			Bond Future	1	46,100,000	Client	Sell
2025-03-24 15:13:41	2037 On 08/05/2025			Bond Future	1	2,800,000	Member	Sell
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	9,200,000	Member	Sell
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	2,000,000	Client	Sell
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	2,800,000	Client	Sell
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	9,200,000	Client	Sell
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	9,200,000	Member	Buy
2025-03-24 15:14:41	2037 On 08/05/2025			Bond Future	1	2,800,000	Member	Buy
Total for 2037 Bond Future					28	384,000,000		
2025-03-24 13:38:16	2040 On 08/05/2025			Bond Future	1	35,000,000	Member	Sell
2025-03-24 15:10:25	2040 On 08/05/2025			Bond Future	1	6,400,000	Member	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	21,500,000	Member	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	4,800,000	Member	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	1,900,000	Member	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	6,400,000	Client	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	1,900,000	Member	Sell
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	4,800,000	Client	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	21,500,000	Member	Sell
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	6,400,000	Member	Sell
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	4,800,000	Member	Sell
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	21,500,000	Client	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	400,000	Client	Buy
2025-03-24 15:12:49	2040 On 08/05/2025			Bond Future	1	1,900,000	Client	Buy
Total for 2040 Bond Future					16	140,000,000		
2025-03-24 14:49:55	2044 On 08/05/2025			Bond Future	1	25,000,000	Member	Buy
2025-03-24 14:49:55	2044 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
2025-03-24 15:06:04	2044 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-24 15:13:51	2044 On 08/05/2025			Bond Future	1	4,900,000	Member	Buy
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	16,400,000	Member	Buy
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	3,700,000	Member	Buy
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	4,900,000	Member	Sell
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	16,400,000	Member	Sell
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	3,700,000	Member	Sell
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	4,900,000	Client	Buy
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	16,400,000	Client	Buy
2025-03-24 15:15:17	2044 On 08/05/2025			Bond Future	1	3,700,000	Client	Buy
Total for 2044 Bond Future					12	150,000,000		
2025-03-24 11:22:41	GOVI On 08/05/2025			GOVI	1	10,000	Member	Buy
2025-03-24 11:23:19	GOVI On 08/05/2025			GOVI	1	10,000	Member	Sell
2025-03-24 12:29:53	GOVI On 08/05/2025			GOVI	1	10,000	Member	Buy
2025-03-24 12:29:53	GOVI On 08/05/2025			GOVI	1	10,000	Client	Sell
Total for GOVI GOVI					4	40,000		
2025-03-24 11:23:49	R035 On 08/05/2025			Bond Future	1	21,100,000	Member	Buy
2025-03-24 13:38:16	R035 On 08/05/2025			Bond Future	1	38,000,000	Member	Sell
2025-03-24 14:03:48	R035 On 08/05/2025			Bond Future	1	21,100,000	Client	Sell
2025-03-24 14:15:21	R035 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-24 14:15:21	R035 On 08/05/2025			Bond Future	1	6,800,000	Member	Buy
2025-03-24 14:57:12	R035 On 08/05/2025			Bond Future	1	6,800,000	Client	Buy
2025-03-24 14:57:12	R035 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-24 15:00:26	R035 On 08/05/2025			Bond Future	1	2,500,000	Member	Sell
2025-03-24 15:00:26	R035 On 08/05/2025			Bond Future	1	12,400,000	Member	Sell
2025-03-24 15:09:45	R035 On 08/05/2025			Bond Future	1	7,100,000	Member	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	23,200,000	Member	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	5,200,000	Member	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	2,100,000	Member	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	5,200,000	Member	Sell
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	400,000	Client	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	7,100,000	Client	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	2,100,000	Client	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	2,100,000	Member	Sell
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	5,200,000	Client	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	23,200,000	Client	Buy
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	7,100,000	Member	Sell
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	23,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-24 15:11:12	R035 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-24 17:17:52	R035 On 08/05/2025			Bond Future	1	12,400,000	Client	Buy
2025-03-24 17:37:37	R035 On 08/05/2025			Bond Future	1	2,500,000	Client	Buy
Total for R035 Bond Future					26	251,200,000		
2025-03-24 12:32:50	R209 On 08/05/2025			Bond Future	1	4,600,000	Member	Sell
2025-03-24 17:54:05	R209 On 08/05/2025			Bond Future	1	1,900,000	Member	Buy
2025-03-24 17:55:13	R209 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-24 17:55:13	R209 On 08/05/2025			Bond Future	1	1,900,000	Member	Sell
2025-03-24 17:55:13	R209 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-24 17:55:13	R209 On 08/05/2025			Bond Future	1	2,700,000	Client	Buy
2025-03-24 17:55:13	R209 On 08/05/2025			Bond Future	1	1,900,000	Client	Buy
Total for R209 Bond Future					7	18,400,000		
2025-03-24 15:45:18	R213 On 08/05/2025			Bond Future	1	11,900,000	Member	Buy
2025-03-24 17:26:23	R213 On 08/05/2025			Bond Future	1	11,900,000	Client	Sell
Total for R213 Bond Future					2	23,800,000		
2025-03-24 12:32:50	R214 On 08/05/2025			Bond Future	1	4,300,000	Member	Sell
2025-03-24 17:56:45	R214 On 08/05/2025			Bond Future	1	4,300,000	Client	Buy
Total for R214 Bond Future					2	8,600,000		
2025-03-24 14:49:55	R248 On 08/05/2025			Bond Future	1	13,000,000	Member	Buy
2025-03-24 14:49:55	R248 On 08/05/2025			Bond Future	1	13,000,000	Member	Sell
2025-03-24 15:05:00	R248 On 08/05/2025			Bond Future	1	13,000,000	Member	Buy
2025-03-24 15:14:05	R248 On 08/05/2025			Bond Future	1	2,800,000	Member	Sell
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	8,200,000	Member	Sell
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	2,000,000	Client	Sell
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	2,800,000	Member	Buy
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	2,800,000	Client	Sell
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	8,200,000	Member	Buy
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-03-24 15:15:59	R248 On 08/05/2025			Bond Future	1	8,200,000	Client	Sell
2025-03-24 16:10:22	R248 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-24 16:10:22	R248 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-24 16:18:34	R248 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-24 16:45:31	R248 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-24 16:45:31	R248 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-24 17:15:09	R248 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-03-24 17:15:09	R248 On 08/05/2025			Bond Future	1	300,000	Member	Sell
Total for R248 Bond Future					26	82,800,000		
Grand Total for all Instruments					129	1,099,440,000		