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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 25/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-25 08:09:13	2030 On 08/05/2025			Bond Future	1	202,800,000	Member	Buy
2025-03-25 09:51:47	2030 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	126,600,000	Member	Sell
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	74,500,000	Member	Sell
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	126,600,000	Client	Sell
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	1,700,000	Client	Sell
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	74,500,000	Member	Buy
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	126,600,000	Member	Buy
2025-03-25 09:52:30	2030 On 08/05/2025			Bond Future	1	74,500,000	Client	Sell
2025-03-25 11:59:06	2030 On 08/05/2025			Bond Future	1	100,000,000	Member	Buy
2025-03-25 11:59:31	2030 On 08/05/2025			Bond Future	1	100,000,000	Client	Sell
2025-03-25 14:50:37	2030 On 08/05/2025			Bond Future	1	5,800,000	Member	Sell
2025-03-25 14:50:37	2030 On 08/05/2025			Bond Future	1	5,800,000	Member	Sell
2025-03-25 15:02:58	2030 On 08/05/2025			Bond Future	1	5,800,000	Client	Buy
2025-03-25 15:04:28	2030 On 08/05/2025			Bond Future	1	5,800,000	Client	Buy
Total for 2030 Bond Future					16	1,034,400,000		
2025-03-25 14:50:37	2032 On 08/05/2025			Bond Future	1	4,900,000	Member	Sell
2025-03-25 15:05:08	2032 On 08/05/2025			Bond Future	1	4,900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-25 15:32:19	2032 On 08/05/2025			Bond Future	1	4,900,000	Member	Sell
2025-03-25 15:34:51	2032 On 08/05/2025			Bond Future	1	4,900,000	Client	Buy
2025-03-25 15:46:07	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-25 15:46:07	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-03-25 15:53:06	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-03-25 15:53:06	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-25 15:57:19	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-25 15:57:19	2032 On 08/05/2025			Bond Future	1	1,800,000	Client	Buy
Total for 2032 Bond Future					10	30,400,000		
2025-03-25 13:55:53	2040 On 08/05/2025			Bond Future	1	15,000,000	Member	Sell
2025-03-25 13:55:53	2040 On 08/05/2025			Bond Future	1	7,200,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	700,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	400,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	400,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	500,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	7,200,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	1,700,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	400,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	400,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	500,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	700,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	1,300,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	700,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	2,300,000	Client	Buy
2025-03-25 15:33:25	2040 On 08/05/2025			Bond Future	1	7,200,000	Member	Sell
Total for 2040 Bond Future					28	60,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-25 15:35:39	2044 On 08/05/2025			Bond Future	1	146,500,000	Member	Buy
2025-03-25 15:35:39	2044 On 08/05/2025			Bond Future	1	146,500,000	Member	Sell
2025-03-25 16:14:33	2044 On 08/05/2025			Bond Future	1	146,500,000	Member	Buy
2025-03-25 16:14:33	2044 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	9,900,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	8,200,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	8,200,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	11,000,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	11,300,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	16,500,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	11,300,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	11,000,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	9,500,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	16,100,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	18,400,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	38,400,000	Member	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	9,500,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	16,100,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	9,900,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	11,300,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	9,900,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	16,100,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	38,400,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	18,400,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	2,700,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	11,000,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	16,500,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	18,400,000	Member	Buy
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	38,400,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	9,500,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	8,200,000	Client	Sell
2025-03-25 16:21:40	2044 On 08/05/2025			Bond Future	1	16,500,000	Member	Buy
2025-03-25 16:21:41	2044 On 08/05/2025			Bond Future	1	2,500,000	Member	Buy
2025-03-25 16:21:41	2044 On 08/05/2025			Bond Future	1	2,500,000	Member	Sell
2025-03-25 16:21:41	2044 On 08/05/2025			Bond Future	1	2,500,000	Client	Sell
2025-03-25 16:21:41	2044 On 08/05/2025			Bond Future	1	2,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-25 16:21:41	2044 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
Total for 2044 Bond Future					39	879,000,000		
2025-03-25 09:39:11	R033 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
2025-03-25 11:05:18	R033 On 08/05/2025			Bond Future	1	3,600,000	Client	Sell
Total for R033 Bond Future					2	7,200,000		
2025-03-25 10:07:50	R038 On 08/05/2025			Bond Future	1	2,500,000	Member	Buy
2025-03-25 11:41:56	R038 On 08/05/2025			Bond Future	1	2,500,000	Client	Sell
Total for R038 Bond Future					2	5,000,000		
2025-03-25 08:09:13	R186 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-25 09:35:13	R186 On 08/05/2025			Bond Future	1	12,200,000	Member	Buy
2025-03-25 09:40:07	R186 On 08/05/2025			Bond Future	1	6,100,000	Member	Sell
2025-03-25 09:40:45	R186 On 08/05/2025			Bond Future	1	6,100,000	Member	Sell
2025-03-25 09:40:45	R186 On 08/05/2025			Bond Future	1	6,100,000	Member	Buy
2025-03-25 09:40:45	R186 On 08/05/2025			Bond Future	1	6,100,000	Client	Sell
2025-03-25 09:40:45	R186 On 08/05/2025			Bond Future	1	6,100,000	Client	Sell
2025-03-25 09:40:45	R186 On 08/05/2025			Bond Future	1	6,100,000	Member	Buy
2025-03-25 09:48:11	R186 On 08/05/2025			Bond Future	1	100,000	Client	Sell
2025-03-25 14:50:37	R186 On 08/05/2025			Bond Future	1	6,700,000	Member	Sell
2025-03-25 14:50:37	R186 On 08/05/2025			Bond Future	1	6,700,000	Member	Sell
2025-03-25 15:01:09	R186 On 08/05/2025			Bond Future	1	6,700,000	Client	Buy
2025-03-25 15:01:40	R186 On 08/05/2025			Bond Future	1	6,700,000	Client	Buy
Total for R186 Bond Future					13	75,800,000		
2025-03-25 08:09:13	R209 On 08/05/2025			Bond Future	1	100,000	Member	Buy
2025-03-25 09:49:18	R209 On 08/05/2025			Bond Future	1	100,000	Client	Sell
2025-03-25 10:07:50	R209 On 08/05/2025			Bond Future	1	5,900,000	Member	Buy
2025-03-25 11:39:08	R209 On 08/05/2025			Bond Future	1	5,900,000	Client	Sell
2025-03-25 14:50:37	R209 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-25 14:50:37	R209 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-25 15:05:57	R209 On 08/05/2025			Bond Future	1	2,700,000	Client	Buy
2025-03-25 15:06:22	R209 On 08/05/2025			Bond Future	1	2,700,000	Client	Buy
Total for R209 Bond Future					8	22,800,000		
2025-03-25 08:09:13	R213 On 08/05/2025			Bond Future	1	152,500,000	Member	Buy
2025-03-25 09:44:35	R213 On 08/05/2025			Bond Future	1	143,800,000	Member	Sell
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	5,300,000	Member	Sell
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	3,400,000	Member	Sell
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	5,300,000	Member	Buy
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	5,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	3,400,000	Member	Buy
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	143,800,000	Member	Buy
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	3,400,000	Client	Sell
2025-03-25 09:45:15	R213 On 08/05/2025			Bond Future	1	143,800,000	Client	Sell
Total for R213 Bond Future					10	610,000,000		
2025-03-25 09:59:27	R214 On 08/05/2025			Bond Future	1	10,100,000	Member	Sell
2025-03-25 10:13:39	R214 On 08/05/2025			Bond Future	1	10,100,000	Client	Buy
2025-03-25 17:04:55	R214 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-03-25 17:04:55	R214 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-03-25 17:26:43	R214 On 08/05/2025			Bond Future	1	4,000,000	Client	Buy
2025-03-25 17:26:43	R214 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
Total for R214 Bond Future					6	36,200,000		
2025-03-25 09:59:27	R248 On 08/05/2025			Bond Future	1	17,900,000	Member	Sell
2025-03-25 11:02:02	R248 On 08/05/2025			Bond Future	1	17,900,000	Client	Buy
Total for R248 Bond Future					2	35,800,000		
Grand Total for all Instruments					136	2,796,600,000		