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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-27 08:46:39	2030 On 08/05/2025			Bond Future	1	194,300,000	Member	Sell
2025-03-27 10:25:08	2030 On 08/05/2025			Bond Future	1	25,000,000	Member	Buy
2025-03-27 10:25:28	2030 On 08/05/2025			Bond Future	1	25,000,000	Member	Sell
2025-03-27 10:33:12	2030 On 08/05/2025			Bond Future	1	25,000,000	Client	Sell
2025-03-27 10:33:12	2030 On 08/05/2025			Bond Future	1	25,000,000	Member	Buy
2025-03-27 12:07:41	2030 On 08/05/2025			Bond Future	1	161,200,000	Member	Buy
2025-03-27 12:15:42	2030 On 08/05/2025			Bond Future	1	33,100,000	Member	Buy
2025-03-27 12:15:42	2030 On 08/05/2025			Bond Future	1	33,100,000	Client	Buy
2025-03-27 12:15:42	2030 On 08/05/2025			Bond Future	1	161,200,000	Member	Sell
2025-03-27 12:15:42	2030 On 08/05/2025			Bond Future	1	161,200,000	Client	Buy
2025-03-27 12:15:42	2030 On 08/05/2025			Bond Future	1	33,100,000	Member	Sell
2025-03-27 17:23:35	2030 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-27 17:23:35	2030 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-03-27 17:27:33	2030 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-27 17:27:33	2030 On 08/05/2025			Bond Future	1	500,000	Client	Sell
Total for 2030 Bond Future					15	879,200,000		
2025-03-27 11:26:42	2032 On 08/05/2025			Bond Future	1	29,700,000	Member	Sell
2025-03-27 11:39:10	2032 On 08/05/2025			Bond Future	1	5,700,000	Member	Buy
2025-03-27 11:40:33	2032 On 08/05/2025			Bond Future	1	18,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-27 11:40:33	2032 On 08/05/2025			Bond Future	1	3,600,000	Member	Buy
2025-03-27 11:40:33	2032 On 08/05/2025			Bond Future	1	18,800,000	Client	Buy
2025-03-27 11:40:33	2032 On 08/05/2025			Bond Future	1	18,800,000	Member	Sell
2025-03-27 11:40:33	2032 On 08/05/2025			Bond Future	1	3,600,000	Client	Buy
2025-03-27 11:40:33	2032 On 08/05/2025			Bond Future	1	3,600,000	Member	Sell
2025-03-27 11:40:34	2032 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-27 11:40:34	2032 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-03-27 11:40:34	2032 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-27 11:40:35	2032 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-27 11:40:35	2032 On 08/05/2025			Bond Future	1	1,300,000	Client	Buy
2025-03-27 11:40:35	2032 On 08/05/2025			Bond Future	1	5,700,000	Member	Sell
2025-03-27 11:40:35	2032 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-27 11:40:35	2032 On 08/05/2025			Bond Future	1	5,700,000	Client	Buy
Total for 2032 Bond Future					16	118,800,000		
2025-03-27 17:37:04	2037 On 08/05/2025			Bond Future	1	257,900,000	Member	Buy
2025-03-27 17:43:46	2037 On 08/05/2025			Bond Future	1	1,100,000	Member	Buy
2025-03-27 17:47:58	2037 On 08/05/2025			Bond Future	1	600,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	173,000,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	63,900,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	11,500,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	3,700,000	Member	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	600,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	11,500,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	11,500,000	Member	Buy
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	63,900,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	600,000	Member	Buy
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	3,700,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	2,300,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	3,700,000	Member	Buy
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	1,600,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	173,000,000	Client	Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	63,900,000	Member	Buy
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	173,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-27 17:48:58	2037 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-03-27 17:52:16	2037 On 08/05/2025			Bond Future	1	1,100,000	Client	Sell
Total for 2037 Bond Future					27	1,033,800,000		
2025-03-27 11:28:10	2040 On 08/05/2025			Bond Future	1	23,000,000	Member	Sell
2025-03-27 11:39:49	2040 On 08/05/2025			Bond Future	1	4,200,000	Member	Buy
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	14,300,000	Member	Buy
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	3,100,000	Member	Buy
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	14,300,000	Client	Buy
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	3,100,000	Client	Buy
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	3,100,000	Member	Sell
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	14,300,000	Member	Sell
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-27 11:42:06	2040 On 08/05/2025			Bond Future	1	200,000	Client	Buy
2025-03-27 11:42:07	2040 On 08/05/2025			Bond Future	1	4,200,000	Client	Buy
2025-03-27 11:42:07	2040 On 08/05/2025			Bond Future	1	4,200,000	Member	Sell
2025-03-27 11:42:07	2040 On 08/05/2025			Bond Future	1	1,200,000	Client	Buy
2025-03-27 11:42:07	2040 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-03-27 11:42:07	2040 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
Total for 2040 Bond Future					16	92,000,000		
2025-03-27 11:05:25	R035 On 08/05/2025			Bond Future	1	15,100,000	Member	Sell
2025-03-27 11:26:42	R035 On 08/05/2025			Bond Future	1	50,000,000	Member	Buy
2025-03-27 11:39:30	R035 On 08/05/2025			Bond Future	1	9,200,000	Member	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	30,800,000	Member	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	500,000	Member	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	500,000	Client	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	500,000	Member	Buy
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	30,800,000	Member	Buy
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	9,200,000	Member	Buy
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	6,800,000	Member	Buy
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	9,200,000	Client	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	2,700,000	Client	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	30,800,000	Client	Sell
2025-03-27 11:41:19	R035 On 08/05/2025			Bond Future	1	6,800,000	Client	Sell
2025-03-27 11:52:18	R035 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
2025-03-27 11:53:31	R035 On 08/05/2025			Bond Future	1	4,600,000	Member	Buy
2025-03-27 11:53:31	R035 On 08/05/2025			Bond Future	1	4,600,000	Client	Buy
2025-03-27 11:53:31	R035 On 08/05/2025			Bond Future	1	4,600,000	Member	Sell
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	2,500,000	Client	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	4,000,000	Client	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	2,400,000	Client	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	2,400,000	Member	Sell
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	2,500,000	Member	Sell
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	2,500,000	Member	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	1,600,000	Member	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	1,600,000	Client	Buy
2025-03-27 11:53:32	R035 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
Total for R035 Bond Future					32	260,400,000		
2025-03-27 17:43:46	R214 On 08/05/2025			Bond Future	1	1,500,000	Member	Buy
2025-03-27 17:50:44	R214 On 08/05/2025			Bond Future	1	1,500,000	Client	Sell
Total for R214 Bond Future					2	3,000,000		
2025-03-27 09:53:28	R248 On 08/05/2025			Bond Future	1	3,000,000	Member	Sell
2025-03-27 11:46:44	R248 On 08/05/2025			Bond Future	1	3,000,000	Client	Buy
Total for R248 Bond Future					2	6,000,000		
Grand Total for all Instruments					110	2,393,200,000		