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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-28 09:54:39	2030 On 07/08/2025			Bond Future	1	30,000,000	Member	Sell
2025-03-28 09:56:59	2030 On 07/08/2025			Bond Future	1	30,000,000	Member	Buy
2025-03-28 10:22:49	2030 On 07/08/2025			Bond Future	1	30,000,000	Member	Sell
2025-03-28 10:22:49	2030 On 07/08/2025			Bond Future	1	30,000,000	Client	Buy
2025-03-28 15:53:51	2030 On 08/05/2025			Bond Future	1	3,000,000	Member	Sell
2025-03-28 15:53:51	2030 On 08/05/2025			Bond Future	1	23,700,000	Member	Buy
2025-03-28 17:34:55	2030 On 08/05/2025			Bond Future	1	14,600,000	Member	Buy
2025-03-28 17:34:55	2030 On 08/05/2025			Bond Future	1	452,400,000	Member	Buy
2025-03-28 17:38:02	2030 On 08/05/2025			Bond Future	1	3,000,000	Member	Buy
2025-03-28 17:38:28	2030 On 08/05/2025			Bond Future	1	3,000,000	Client	Buy
2025-03-28 17:38:28	2030 On 08/05/2025			Bond Future	1	3,000,000	Member	Sell
2025-03-28 17:43:35	2030 On 08/05/2025			Bond Future	1	13,000,000	Member	Sell
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	6,800,000	Member	Sell
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	3,900,000	Member	Sell
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	3,900,000	Client	Sell
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	13,000,000	Member	Buy
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	13,000,000	Client	Sell
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	6,800,000	Client	Sell
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	3,900,000	Member	Buy
2025-03-28 17:44:27	2030 On 08/05/2025			Bond Future	1	6,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-28 17:53:26	2030 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	4,000,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	241,000,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	160,300,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	28,800,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	9,200,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	3,200,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	28,800,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	3,200,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	9,200,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	9,200,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	3,200,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	160,300,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	28,800,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	241,000,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	3,200,000	Member	Buy
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	160,300,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	3,200,000	Client	Sell
2025-03-28 17:54:20	2030 On 08/05/2025			Bond Future	1	241,000,000	Member	Buy
2025-03-28 17:55:35	2030 On 08/05/2025			Bond Future	1	14,600,000	Client	Sell
Total for 2030 Bond Future					48	2,065,600,000		
2025-03-28 15:53:51	2032 On 08/05/2025			Bond Future	1	6,800,000	Member	Buy
2025-03-28 17:27:25	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Sell
2025-03-28 17:27:59	2032 On 08/05/2025			Bond Future	1	5,000,000	Member	Sell
2025-03-28 17:27:59	2032 On 08/05/2025			Bond Future	1	5,000,000	Member	Buy
2025-03-28 17:27:59	2032 On 08/05/2025			Bond Future	1	1,800,000	Member	Buy
2025-03-28 17:27:59	2032 On 08/05/2025			Bond Future	1	5,000,000	Client	Sell
2025-03-28 17:27:59	2032 On 08/05/2025			Bond Future	1	1,800,000	Client	Sell
2025-03-28 17:34:55	2032 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-03-28 17:56:32	2032 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-03-28 17:56:57	2032 On 08/05/2025			Bond Future	1	2,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-28 17:56:57	2032 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
Total for 2032 Bond Future					11	36,400,000		
2025-03-28 15:53:51	2037 On 08/05/2025			Bond Future	1	3,500,000	Member	Buy
2025-03-28 17:35:56	2037 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-28 17:36:53	2037 On 08/05/2025			Bond Future	1	2,200,000	Member	Sell
2025-03-28 17:36:53	2037 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
2025-03-28 17:36:53	2037 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-28 17:36:53	2037 On 08/05/2025			Bond Future	1	2,200,000	Client	Sell
2025-03-28 17:36:53	2037 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
Total for 2037 Bond Future					7	14,000,000		
2025-03-28 15:53:51	2040 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-28 16:43:05	2040 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-28 16:43:05	2040 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-28 16:46:10	2040 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-28 16:46:10	2040 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-28 17:16:46	2040 On 08/05/2025			Bond Future	1	200,000	Member	Buy
2025-03-28 17:16:46	2040 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-03-28 17:40:04	2040 On 08/05/2025			Bond Future	1	2,700,000	Member	Sell
2025-03-28 17:40:33	2040 On 08/05/2025			Bond Future	1	2,700,000	Member	Buy
2025-03-28 17:40:33	2040 On 08/05/2025			Bond Future	1	2,700,000	Client	Sell
Total for 2040 Bond Future					10	12,000,000		
2025-03-28 15:53:51	2044 On 08/05/2025			Bond Future	1	5,100,000	Member	Sell
2025-03-28 17:34:16	2044 On 08/05/2025			Bond Future	1	5,100,000	Member	Buy
2025-03-28 17:34:40	2044 On 08/05/2025			Bond Future	1	5,100,000	Member	Sell
2025-03-28 17:34:40	2044 On 08/05/2025			Bond Future	1	5,100,000	Client	Buy
Total for 2044 Bond Future					4	20,400,000		
2025-03-28 15:53:51	R033 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-03-28 17:29:10	R033 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-03-28 17:29:40	R033 On 08/05/2025			Bond Future	1	2,000,000	Client	Sell
2025-03-28 17:29:40	R033 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
Total for R033 Bond Future					4	8,000,000		
2025-03-28 15:53:51	R035 On 08/05/2025			Bond Future	1	14,800,000	Member	Buy
2025-03-28 17:45:46	R035 On 08/05/2025			Bond Future	1	9,000,000	Member	Sell
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	4,500,000	Member	Sell
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	4,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	9,000,000	Client	Sell
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	4,500,000	Client	Sell
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	9,000,000	Member	Buy
2025-03-28 17:46:43	R035 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
Total for R035 Bond Future					10	59,200,000		
2025-03-28 17:34:55	R038 On 08/05/2025			Bond Future	1	34,200,000	Member	Buy
2025-03-28 17:52:32	R038 On 08/05/2025			Bond Future	1	34,200,000	Client	Sell
Total for R038 Bond Future					2	68,400,000		
2025-03-28 17:34:55	R053 On 08/05/2025			Bond Future	1	13,800,000	Member	Buy
2025-03-28 17:49:11	R053 On 08/05/2025			Bond Future	1	13,800,000	Member	Sell
2025-03-28 17:49:33	R053 On 08/05/2025			Bond Future	1	13,800,000	Client	Sell
2025-03-28 17:49:33	R053 On 08/05/2025			Bond Future	1	13,800,000	Member	Buy
Total for R053 Bond Future					4	55,200,000		
2025-03-28 15:53:51	R186 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-03-28 15:53:51	R186 On 08/05/2025			Bond Future	1	16,500,000	Member	Buy
2025-03-28 17:22:51	R186 On 08/05/2025			Bond Future	1	5,300,000	Member	Sell
2025-03-28 17:23:48	R186 On 08/05/2025			Bond Future	1	11,200,000	Member	Sell
2025-03-28 17:23:48	R186 On 08/05/2025			Bond Future	1	5,300,000	Member	Buy
2025-03-28 17:23:48	R186 On 08/05/2025			Bond Future	1	11,200,000	Client	Sell
2025-03-28 17:23:48	R186 On 08/05/2025			Bond Future	1	11,200,000	Member	Buy
2025-03-28 17:23:48	R186 On 08/05/2025			Bond Future	1	5,300,000	Client	Sell
2025-03-28 17:25:21	R186 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-03-28 17:25:42	R186 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-03-28 17:25:42	R186 On 08/05/2025			Bond Future	1	900,000	Client	Buy
2025-03-28 17:34:55	R186 On 08/05/2025			Bond Future	1	41,100,000	Member	Sell
2025-03-28 17:54:41	R186 On 08/05/2025			Bond Future	1	41,100,000	Client	Buy
Total for R186 Bond Future					13	151,800,000		
2025-03-28 15:53:51	R209 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-28 17:28:54	R209 On 08/05/2025			Bond Future	1	300,000	Client	Sell
Total for R209 Bond Future					2	600,000		
2025-03-28 15:53:51	R213 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
2025-03-28 17:32:35	R213 On 08/05/2025			Bond Future	1	2,200,000	Member	Sell
2025-03-28 17:32:58	R213 On 08/05/2025			Bond Future	1	2,200,000	Client	Sell
2025-03-28 17:32:58	R213 On 08/05/2025			Bond Future	1	2,200,000	Member	Buy
Total for R213 Bond Future					4	8,800,000		
2025-03-28 15:53:51	R214 On 08/05/2025			Bond Future	1	13,500,000	Member	Sell
2025-03-28 17:33:02	R214 On 08/05/2025			Bond Future	1	3,900,000	Member	Buy
2025-03-28 17:34:55	R214 On 08/05/2025			Bond Future	1	21,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-28 17:34:55	R214 On 08/05/2025			Bond Future	1	7,000,000	Member	Sell
2025-03-28 17:35:38	R214 On 08/05/2025			Bond Future	1	9,600,000	Client	Buy
2025-03-28 17:35:38	R214 On 08/05/2025			Bond Future	1	3,900,000	Member	Sell
2025-03-28 17:35:38	R214 On 08/05/2025			Bond Future	1	9,600,000	Member	Sell
2025-03-28 17:35:38	R214 On 08/05/2025			Bond Future	1	3,900,000	Client	Buy
2025-03-28 17:35:38	R214 On 08/05/2025			Bond Future	1	9,600,000	Member	Buy
2025-03-28 17:50:54	R214 On 08/05/2025			Bond Future	1	21,900,000	Member	Sell
2025-03-28 17:51:16	R214 On 08/05/2025			Bond Future	1	21,900,000	Member	Buy
2025-03-28 17:51:16	R214 On 08/05/2025			Bond Future	1	21,900,000	Client	Sell
2025-03-28 17:55:17	R214 On 08/05/2025			Bond Future	1	4,700,000	Member	Buy
2025-03-28 17:55:49	R214 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-03-28 17:55:49	R214 On 08/05/2025			Bond Future	1	4,700,000	Client	Buy
2025-03-28 17:55:49	R214 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-03-28 17:55:49	R214 On 08/05/2025			Bond Future	1	2,300,000	Client	Buy
2025-03-28 17:55:49	R214 On 08/05/2025			Bond Future	1	4,700,000	Member	Sell
Total for R214 Bond Future					18	169,600,000		
2025-03-28 15:53:51	R248 On 08/05/2025			Bond Future	1	7,000,000	Member	Sell
2025-03-28 17:30:54	R248 On 08/05/2025			Bond Future	1	7,000,000	Member	Buy
2025-03-28 17:31:18	R248 On 08/05/2025			Bond Future	1	7,000,000	Member	Sell
2025-03-28 17:31:18	R248 On 08/05/2025			Bond Future	1	7,000,000	Client	Buy
Total for R248 Bond Future					4	28,000,000		
Grand Total for all Instruments					141	2,698,000,000		