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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 31/03/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-31 08:37:43	2030 On 08/05/2025			Bond Future	1	1,200,000	Member	Sell
2025-03-31 08:37:43	2030 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-03-31 09:40:17	2030 On 08/05/2025			Bond Future	1	1,200,000	Member	Buy
2025-03-31 09:40:17	2030 On 08/05/2025			Bond Future	1	1,200,000	Client	Sell
Total for 2030 Bond Future					4	4,800,000		
2025-03-31 14:15:53	2037 On 08/05/2025			Bond Future	1	20,800,000	Member	Sell
2025-03-31 14:15:53	2037 On 08/05/2025			Bond Future	1	290,000,000	Member	Sell
2025-03-31 17:36:03	2037 On 08/05/2025			Bond Future	1	20,800,000	Client	Buy
2025-03-31 17:37:06	2037 On 08/05/2025			Bond Future	1	290,000,000	Member	Buy
2025-03-31 17:39:50	2037 On 08/05/2025			Bond Future	1	290,000,000	Member	Sell
2025-03-31 17:39:50	2037 On 08/05/2025			Bond Future	1	290,000,000	Client	Buy
Total for 2037 Bond Future					6	1,201,600,000		
2025-03-31 16:49:09	ALBI On 08/05/2025			Index Future	1	20,000	Member	Buy
2025-03-31 16:49:59	ALBI On 08/05/2025			Index Future	1	20,000	Member	Sell
Total for ALBI Index Future					2	40,000		
2025-03-31 13:58:33	R035 On 08/05/2025			Bond Future	1	49,000,000	Member	Buy
2025-03-31 14:18:29	R035 On 08/05/2025			Bond Future	1	49,000,000	Member	Sell
2025-03-31 14:19:08	R035 On 08/05/2025			Bond Future	1	49,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-03-31 14:19:08	R035 On 08/05/2025			Bond Future	1	49,000,000	Member	Buy
Total for R035 Bond Future					4	196,000,000		
2025-03-31 12:07:42	R209 On 08/05/2025			Bond Future	1	14,000,000	Member	Sell
2025-03-31 14:32:55	R209 On 08/05/2025			Bond Future	1	14,000,000	Client	Buy
Total for R209 Bond Future					2	28,000,000		
2025-03-31 14:52:34	R213 On 08/05/2025			Bond Future	1	718,500,000	Member	Buy
2025-03-31 14:53:36	R213 On 08/05/2025			Bond Future	1	12,100,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	42,400,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	5,800,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	4,600,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,300,000	Member	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	5,800,000	Client	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	5,800,000	Member	Buy
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	4,600,000	Client	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	42,400,000	Client	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	4,600,000	Member	Buy
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,300,000	Client	Sell
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	42,400,000	Member	Buy
2025-03-31 16:50:00	R213 On 08/05/2025			Bond Future	1	1,300,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	55,200,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	800,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	131,900,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	2,900,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	28,900,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	40,200,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	25,300,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	12,100,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	10,300,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	12,100,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	200,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	200,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	40,200,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	230,400,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	74,100,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	800,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	10,300,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	16,400,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	25,300,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	131,900,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	33,000,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	16,400,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	55,200,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	74,100,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	33,000,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	28,900,000	Client	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	230,400,000	Member	Buy
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	40,200,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	25,300,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	131,900,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	230,400,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	200,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	2,900,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	16,400,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	28,900,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	800,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	74,100,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	33,000,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	10,300,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	55,200,000	Member	Sell
2025-03-31 16:50:01	R213 On 08/05/2025			Bond Future	1	2,900,000	Member	Buy
Total for R213 Bond Future					61	2,874,000,000		
2025-03-31 14:52:34	R248 On 08/05/2025			Bond Future	1	825,300,000	Member	Sell
2025-03-31 14:53:08	R248 On 08/05/2025			Bond Future	1	33,200,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	46,200,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	900,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	1,500,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	3,400,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	300,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	5,300,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	37,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	37,900,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	5,300,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	85,100,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	85,100,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	37,900,000	Member	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	300,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	900,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	46,200,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	3,400,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	1,500,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	46,200,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	85,100,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	300,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	3,400,000	Client	Buy
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	5,300,000	Member	Sell
2025-03-31 16:43:41	R248 On 08/05/2025			Bond Future	1	900,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	151,400,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	18,800,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	13,900,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	29,100,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	6,600,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	1,500,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	13,900,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	264,600,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	48,700,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	1,700,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	18,800,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	63,400,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	1,500,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	33,200,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	264,600,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	48,700,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	11,800,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	29,100,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	151,400,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	29,100,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	1,700,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	33,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	11,800,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	11,800,000	Client	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	6,600,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	63,400,000	Member	Sell
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	13,900,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	48,700,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	1,500,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	1,700,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	63,400,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	6,600,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	18,800,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	151,400,000	Member	Buy
2025-03-31 16:43:42	R248 On 08/05/2025			Bond Future	1	264,600,000	Member	Buy
Total for R248 Bond Future					61	3,301,200,000		
Grand Total for all Instruments					140	7,605,640,000		