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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 17/01/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-17 16:24:31	2029 On 06/02/2025			Bond Future	1	10,000,000	Member	Sell
2025-01-17 16:24:31	2029 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	900,000	Member	Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	700,000	Member	Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	900,000	Client	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	2,800,000	Client	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	800,000	Client	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	800,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	700,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	600,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	3,900,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	2,800,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	900,000	Member	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	800,000	Member	Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	2,800,000	Member	Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	300,000	Client	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	3,900,000	Client	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	600,000	Client	Buy
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	3,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	600,000	Member	Sell
2025-01-17 16:45:01	2029 On 06/02/2025			Bond Future	1	700,000	Client	Buy
Total for 2029 Bond Future					22	40,000,000		
2025-01-17 13:34:10	2030 On 06/02/2025			Bond Future	1	40,000,000	Member	Sell
2025-01-17 14:00:28	2030 On 06/02/2025			Bond Future	1	40,000,000	Member	Buy
2025-01-17 14:00:42	2030 On 06/02/2025			Bond Future	1	40,000,000	Member	Sell
2025-01-17 14:00:42	2030 On 06/02/2025			Bond Future	1	40,000,000	Client	Buy
Total for 2030 Bond Future					4	160,000,000		
2025-01-17 11:30:00	2032 On 06/02/2025			Bond Future	1	7,200,000	Member	Sell
2025-01-17 11:44:09	2032 On 06/02/2025			Bond Future	1	1,000,000	Member	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	2,200,000	Member	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	3,800,000	Member	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	200,000	Member	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	3,800,000	Client	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	2,200,000	Client	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	200,000	Member	Sell
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	3,800,000	Member	Sell
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	1,000,000	Member	Sell
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	2,200,000	Member	Sell
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	1,000,000	Client	Buy
2025-01-17 11:44:39	2032 On 06/02/2025			Bond Future	1	200,000	Client	Buy
2025-01-17 11:45:56	2032 On 06/02/2025			Bond Future	1	7,200,000	Member	Buy
2025-01-17 11:47:31	2032 On 06/02/2025			Bond Future	1	7,200,000	Member	Sell
2025-01-17 11:48:55	2032 On 06/02/2025			Bond Future	1	7,200,000	Member	Buy
2025-01-17 11:48:55	2032 On 06/02/2025			Bond Future	1	7,200,000	Client	Sell
2025-01-17 17:02:39	2032 On 06/02/2025			Bond Future	1	66,100,000	Member	Buy
2025-01-17 17:15:48	2032 On 06/02/2025			Bond Future	1	66,100,000	Member	Sell
2025-01-17 17:16:21	2032 On 06/02/2025			Bond Future	1	66,100,000	Member	Buy
2025-01-17 17:16:21	2032 On 06/02/2025			Bond Future	1	66,100,000	Client	Sell
Total for 2032 Bond Future					21	322,000,000		
2025-01-17 10:37:35	2037 On 08/05/2025			Bond Future	1	223,000,000	Member	Sell
2025-01-17 10:39:00	2037 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2025-01-17 10:52:24	2037 On 08/05/2025			Bond Future	1	223,000,000	Member	Buy
2025-01-17 10:54:11	2037 On 08/05/2025			Bond Future	1	223,000,000	Member	Sell
2025-01-17 10:54:11	2037 On 08/05/2025			Bond Future	1	223,000,000	Client	Buy
2025-01-17 11:02:53	2037 On 07/08/2025	10.50	Call	Bond Future	1	100,000	Client	Buy
2025-01-17 11:02:53	2037 On 07/08/2025	10.50	Call	Bond Future	1	100,000	Client	Sell
2025-01-17 11:02:53	2037 On 07/08/2025	10.50	Call	Bond Future	1	300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-17 11:02:53	2037 On 07/08/2025	10.50	Call	Bond Future	1	300,000	Client	Sell
2025-01-17 11:02:53	2037 On 07/08/2025	10.50	Call	Bond Future	1	600,000	Client	Buy
2025-01-17 11:02:53	2037 On 07/08/2025	10.50	Call	Bond Future	1	600,000	Client	Sell
2025-01-17 11:02:53	2037 On 07/08/2025	11.00	Call	Bond Future	1	100,000	Client	Buy
2025-01-17 11:02:53	2037 On 07/08/2025	11.00	Call	Bond Future	1	100,000	Client	Sell
2025-01-17 11:02:53	2037 On 07/08/2025	11.00	Call	Bond Future	1	300,000	Client	Buy
2025-01-17 11:02:53	2037 On 07/08/2025	11.00	Call	Bond Future	1	300,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	10.50	Call	Bond Future	1	100,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	10.50	Call	Bond Future	1	100,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	10.50	Call	Bond Future	1	300,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	10.50	Call	Bond Future	1	300,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	10.50	Call	Bond Future	1	600,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	10.50	Call	Bond Future	1	600,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	11.00	Call	Bond Future	1	100,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	11.00	Call	Bond Future	1	100,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	11.00	Call	Bond Future	1	300,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	11.00	Call	Bond Future	1	300,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	11.00	Call	Bond Future	1	600,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	11.00	Call	Bond Future	1	600,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	11.46	Put	Bond Future	1	100,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	11.46	Put	Bond Future	1	100,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	11.46	Put	Bond Future	1	300,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	11.46	Put	Bond Future	1	300,000	Client	Sell
2025-01-17 11:02:54	2037 On 08/05/2025	11.46	Put	Bond Future	1	600,000	Client	Buy
2025-01-17 11:02:54	2037 On 08/05/2025	11.46	Put	Bond Future	1	600,000	Client	Sell
2025-01-17 11:02:54	2037 On 07/08/2025	11.00	Call	Bond Future	1	600,000	Client	Buy
2025-01-17 11:02:54	2037 On 07/08/2025	11.00	Call	Bond Future	1	600,000	Client	Sell
2025-01-17 11:02:54	2037 On 07/08/2025	11.83	Put	Bond Future	1	100,000	Client	Buy
2025-01-17 11:02:54	2037 On 07/08/2025	11.83	Put	Bond Future	1	100,000	Client	Sell
2025-01-17 11:02:54	2037 On 07/08/2025	11.83	Put	Bond Future	1	300,000	Client	Buy
2025-01-17 11:02:54	2037 On 07/08/2025	11.83	Put	Bond Future	1	300,000	Client	Sell
2025-01-17 11:02:54	2037 On 07/08/2025	11.83	Put	Bond Future	1	600,000	Client	Buy
2025-01-17 11:02:54	2037 On 07/08/2025	11.83	Put	Bond Future	1	600,000	Client	Sell
2025-01-17 11:03:44	2037 On 06/02/2025			Bond Future	1	2,100,000	Member	Sell
2025-01-17 11:04:09	2037 On 06/02/2025			Bond Future	1	2,100,000	Member	Buy
2025-01-17 11:04:09	2037 On 06/02/2025			Bond Future	1	2,100,000	Client	Sell
2025-01-17 11:11:39	2037 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-01-17 11:58:58	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy
2025-01-17 11:59:50	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-17 11:59:50	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-01-17 11:59:50	2037 On 08/05/2025			Bond Future	1	2,000,000	Client	Buy
2025-01-17 11:59:50	2037 On 08/05/2025			Bond Future	1	2,000,000	Client	Buy
2025-01-17 11:59:50	2037 On 08/05/2025			Bond Future	1	2,000,000	Member	Sell
2025-01-17 15:12:24	2037 On 08/05/2025			Bond Future	1	374,000,000	Member	Buy
2025-01-17 15:13:15	2037 On 08/05/2025			Bond Future	1	374,000,000	Member	Sell
Total for 2037 Bond Future					53	1,676,400,000		
2025-01-17 10:37:35	2040 On 08/05/2025			Bond Future	1	74,400,000	Member	Sell
2025-01-17 10:55:14	2040 On 08/05/2025			Bond Future	1	74,400,000	Member	Buy
2025-01-17 10:57:23	2040 On 08/05/2025			Bond Future	1	74,400,000	Member	Sell
2025-01-17 10:57:23	2040 On 08/05/2025			Bond Future	1	74,400,000	Client	Buy
2025-01-17 11:43:00	2040 On 06/02/2025			Bond Future	1	4,200,000	Member	Sell
2025-01-17 11:45:05	2040 On 06/02/2025			Bond Future	1	500,000	Member	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	1,300,000	Member	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	100,000	Member	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	100,000	Client	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	1,300,000	Member	Sell
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	500,000	Client	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	2,300,000	Client	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	500,000	Member	Sell
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	1,300,000	Client	Buy
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-17 11:45:39	2040 On 06/02/2025			Bond Future	1	100,000	Member	Sell
2025-01-17 11:45:45	2040 On 06/02/2025			Bond Future	1	4,200,000	Member	Buy
2025-01-17 11:47:42	2040 On 06/02/2025			Bond Future	1	4,200,000	Member	Sell
2025-01-17 11:49:17	2040 On 06/02/2025			Bond Future	1	4,200,000	Member	Buy
2025-01-17 11:49:17	2040 On 06/02/2025			Bond Future	1	4,200,000	Client	Sell
2025-01-17 13:40:12	2040 On 06/02/2025			Bond Future	1	30,400,000	Member	Sell
2025-01-17 13:40:12	2040 On 06/02/2025			Bond Future	1	30,400,000	Member	Buy
2025-01-17 13:47:43	2040 On 06/02/2025			Bond Future	1	8,100,000	Member	Buy
2025-01-17 13:47:43	2040 On 06/02/2025			Bond Future	1	30,400,000	Member	Sell
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	8,100,000	Member	Sell
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	6,000,000	Member	Sell
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	16,300,000	Member	Sell
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	6,000,000	Client	Buy
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	6,000,000	Member	Buy
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	16,300,000	Member	Buy
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	8,100,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-01-17 13:50:23	2040 On 06/02/2025			Bond Future	1	16,300,000	Client	Buy
Total for 2040 Bond Future					33	513,600,000		
2025-01-17 10:25:28	2044 On 06/02/2025			Bond Future	1	8,900,000	Member	Buy
2025-01-17 11:07:57	2044 On 08/05/2025			Bond Future	1	49,200,000	Member	Sell
2025-01-17 11:54:54	2044 On 06/02/2025			Bond Future	1	8,900,000	Member	Sell
2025-01-17 11:55:08	2044 On 06/02/2025			Bond Future	1	8,900,000	Client	Sell
2025-01-17 11:55:08	2044 On 06/02/2025			Bond Future	1	8,900,000	Member	Buy
2025-01-17 17:58:10	2044 On 08/05/2025			Bond Future	1	33,700,000	Member	Buy
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	1,900,000	Member	Buy
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	13,600,000	Member	Buy
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	1,900,000	Client	Buy
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	13,600,000	Client	Buy
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	33,700,000	Member	Sell
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	33,700,000	Client	Buy
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	1,900,000	Member	Sell
2025-01-17 17:58:52	2044 On 08/05/2025			Bond Future	1	13,600,000	Member	Sell
Total for 2044 Bond Future					14	232,400,000		
2025-01-17 15:38:44	GOVI On 06/02/2025			GOVI	1	3,270,000	Member	Buy
2025-01-17 15:38:44	GOVI On 08/05/2025			GOVI	1	3,270,000	Member	Sell
2025-01-17 15:39:38	GOVI On 06/02/2025			GOVI	1	3,270,000	Member	Sell
2025-01-17 15:39:38	GOVI On 08/05/2025			GOVI	1	3,270,000	Member	Buy
Total for GOVI GOVI					4	13,080,000		
2025-01-17 11:30:00	R035 On 06/02/2025			Bond Future	1	12,500,000	Member	Buy
2025-01-17 11:45:00	R035 On 06/02/2025			Bond Future	1	12,500,000	Member	Sell
2025-01-17 11:46:01	R035 On 06/02/2025			Bond Future	1	1,600,000	Member	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	3,700,000	Member	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	6,900,000	Member	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	300,000	Member	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	300,000	Member	Buy
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	3,700,000	Member	Buy
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	1,600,000	Client	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	6,900,000	Member	Buy
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	1,600,000	Member	Buy
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	6,900,000	Client	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	3,700,000	Client	Sell
2025-01-17 11:46:36	R035 On 06/02/2025			Bond Future	1	300,000	Client	Sell
2025-01-17 11:48:00	R035 On 06/02/2025			Bond Future	1	12,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-01-17 11:49:37	R035 On 06/02/2025			Bond Future	1	12,500,000	Client	Buy
2025-01-17 11:49:37	R035 On 06/02/2025			Bond Future	1	12,500,000	Member	Sell
2025-01-17 16:47:51	R035 On 06/02/2025			Bond Future	1	20,200,000	Member	Buy
2025-01-17 17:10:28	R035 On 06/02/2025			Bond Future	1	20,200,000	Client	Sell
Total for R035 Bond Future					19	140,400,000		
2025-01-17 11:07:57	R038 On 06/02/2025			Bond Future	1	36,100,000	Member	Sell
2025-01-17 18:00:02	R038 On 06/02/2025			Bond Future	1	36,100,000	Client	Buy
Total for R038 Bond Future					2	72,200,000		
2025-01-17 11:07:57	R053 On 08/05/2025			Bond Future	1	44,300,000	Member	Sell
2025-01-17 17:59:14	R053 On 08/05/2025			Bond Future	1	42,000,000	Member	Buy
2025-01-17 17:59:34	R053 On 08/05/2025			Bond Future	1	2,300,000	Member	Buy
2025-01-17 17:59:34	R053 On 08/05/2025			Bond Future	1	2,300,000	Client	Buy
2025-01-17 17:59:34	R053 On 08/05/2025			Bond Future	1	2,300,000	Member	Sell
2025-01-17 17:59:35	R053 On 08/05/2025			Bond Future	1	42,000,000	Client	Buy
2025-01-17 17:59:35	R053 On 08/05/2025			Bond Future	1	42,000,000	Member	Sell
Total for R053 Bond Future					7	177,200,000		
2025-01-17 17:02:39	R186 On 06/02/2025			Bond Future	1	115,000,000	Member	Buy
2025-01-17 17:13:21	R186 On 06/02/2025			Bond Future	1	115,000,000	Member	Sell
2025-01-17 17:14:02	R186 On 06/02/2025			Bond Future	1	115,000,000	Member	Buy
2025-01-17 17:14:02	R186 On 06/02/2025			Bond Future	1	115,000,000	Client	Sell
Total for R186 Bond Future					4	460,000,000		
Grand Total for all Instruments					183	3,807,280,000		