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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 21/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-21 14:25:50	2029 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-05-21 14:25:50	2029 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-05-21 14:44:24	2029 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-05-21 14:44:24	2029 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-05-21 15:07:08	2029 On 07/08/2025			Bond Future	1	1,500,000	Client	Buy
2025-05-21 15:07:08	2029 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
Total for 2029 Bond Future					6	9,000,000		
2025-05-21 09:50:09	2030 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-05-21 09:50:44	2030 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-05-21 10:21:32	2030 On 07/08/2025			Bond Future	1	100,000,000	Member	Sell
2025-05-21 10:40:48	2030 On 07/08/2025			Bond Future	1	100,000,000	Member	Buy
2025-05-21 10:41:24	2030 On 07/08/2025			Bond Future	1	100,000,000	Client	Buy
2025-05-21 10:41:24	2030 On 07/08/2025			Bond Future	1	100,000,000	Member	Sell
2025-05-21 11:32:20	2030 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-05-21 11:32:20	2030 On 07/08/2025			Bond Future	1	3,000,000	Client	Buy
Total for 2030 Bond Future					8	412,000,000		
2025-05-21 09:30:54	GOVI On 07/08/2025			GOVI	1	20,000	Member	Sell
2025-05-21 10:05:00	GOVI On 07/08/2025			GOVI	1	10,000	Member	Buy
2025-05-21 10:05:59	GOVI On 07/08/2025			GOVI	1	10,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-21 10:05:59	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-05-21 10:05:59	GOVI On 07/08/2025			GOVI	1	10,000	Client	Buy
2025-05-21 10:05:59	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-05-21 10:05:59	GOVI On 07/08/2025			GOVI	1	10,000	Client	Buy
Total for GOVI GOVI					7	80,000		
2025-05-21 10:54:35	R035 On 07/08/2025			Bond Future	1	27,400,000	Member	Sell
2025-05-21 11:12:36	R035 On 07/08/2025			Bond Future	1	20,500,000	Member	Buy
2025-05-21 11:13:23	R035 On 07/08/2025			Bond Future	1	10,400,000	Member	Buy
2025-05-21 11:14:24	R035 On 07/08/2025			Bond Future	1	17,000,000	Member	Buy
2025-05-21 11:14:24	R035 On 07/08/2025			Bond Future	1	17,000,000	Member	Sell
2025-05-21 11:14:24	R035 On 07/08/2025			Bond Future	1	17,000,000	Client	Buy
2025-05-21 11:14:24	R035 On 07/08/2025			Bond Future	1	10,400,000	Client	Buy
2025-05-21 11:14:24	R035 On 07/08/2025			Bond Future	1	10,400,000	Member	Sell
2025-05-21 11:26:28	R035 On 07/08/2025			Bond Future	1	20,500,000	Member	Sell
Total for R035 Bond Future					9	150,600,000		
2025-05-21 09:54:28	R186 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-05-21 09:54:28	R186 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-05-21 11:59:12	R186 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-05-21 11:59:12	R186 On 06/11/2025			Bond Future	1	100,000	Member	Sell
Total for R186 Bond Future					4	400,000		
2025-05-21 11:12:36	R213 On 07/08/2025			Bond Future	1	19,300,000	Member	Buy
2025-05-21 11:26:10	R213 On 07/08/2025			Bond Future	1	19,300,000	Member	Sell
Total for R213 Bond Future					2	38,600,000		
2025-05-21 16:33:54	R214 On 07/08/2025			Bond Future	1	4,700,000	Member	Buy
2025-05-21 16:33:54	R214 On 07/08/2025			Bond Future	1	8,400,000	Member	Sell
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	2,700,000	Member	Buy
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	4,700,000	Client	Buy
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	2,700,000	Member	Sell
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	2,700,000	Client	Buy
2025-05-21 16:57:08	R214 On 07/08/2025			Bond Future	1	4,700,000	Member	Sell
Total for R214 Bond Future					10	33,600,000		
Grand Total for all Instruments					46	644,280,000		