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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-26 11:10:08	2029 On 06/11/2025			Bond Future	1	6,800,000	Member	Sell
2025-05-26 11:12:23	2029 On 06/11/2025			Bond Future	1	6,800,000	Member	Buy
2025-05-26 11:36:29	2029 On 06/11/2025			Bond Future	1	6,800,000	Member	Sell
2025-05-26 11:36:29	2029 On 06/11/2025			Bond Future	1	6,800,000	Client	Buy
2025-05-26 16:00:35	2029 On 07/08/2025			Bond Future	1	55,100,000	Member	Buy
2025-05-26 16:17:19	2029 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	36,900,000	Member	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	13,600,000	Member	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	2,400,000	Member	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	13,600,000	Client	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	36,900,000	Member	Buy
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	36,900,000	Client	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	2,400,000	Client	Sell
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	2,400,000	Member	Buy
2025-05-26 16:17:58	2029 On 07/08/2025			Bond Future	1	13,600,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	100,000	Client	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Client	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Client	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	400,000	Client	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	800,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	800,000	Client	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-05-26 16:17:59	2029 On 07/08/2025			Bond Future	1	800,000	Member	Sell
Total for 2029 Bond Future					32	247,600,000		
2025-05-26 09:32:27	2030 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-26 09:32:27	2030 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-26 09:40:04	2030 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-26 09:40:04	2030 On 07/08/2025			Bond Future	1	300,000	Client	Sell
Total for 2030 Bond Future					4	1,200,000		
2025-05-26 11:14:21	2032 On 07/08/2025			Bond Future	1	100,500,000	Member	Sell
2025-05-26 11:29:44	2032 On 07/08/2025			Bond Future	1	100,500,000	Member	Buy
2025-05-26 11:30:16	2032 On 07/08/2025			Bond Future	1	100,500,000	Client	Buy
2025-05-26 11:30:16	2032 On 07/08/2025			Bond Future	1	100,500,000	Member	Sell
2025-05-26 12:43:50	2032 On 07/08/2025			Bond Future	1	150,000,000	Member	Buy
2025-05-26 12:43:50	2032 On 07/08/2025			Bond Future	1	150,000,000	Member	Sell
2025-05-26 13:37:54	2032 On 07/08/2025			Bond Future	1	8,900,000	Member	Buy
2025-05-26 13:37:54	2032 On 07/08/2025			Bond Future	1	150,000,000	Member	Sell
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	4,200,000	Client	Buy
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	10,100,000	Client	Buy
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	10,100,000	Member	Buy
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	4,200,000	Member	Buy
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	9,500,000	Member	Buy
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	4,200,000	Member	Sell
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	9,500,000	Member	Sell
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	9,500,000	Client	Buy
2025-05-26 13:45:27	2032 On 07/08/2025			Bond Future	1	10,100,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	38,900,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	15,500,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	9,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	2,500,000	Client	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	10,400,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	2,500,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	17,200,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	17,200,000	Client	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	9,300,000	Member	Sell
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	15,500,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	10,400,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	2,500,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	38,900,000	Client	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	17,200,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	38,900,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	9,300,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	8,400,000	Member	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	8,400,000	Client	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	10,400,000	Client	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	15,500,000	Client	Buy
2025-05-26 13:45:28	2032 On 07/08/2025			Bond Future	1	8,400,000	Member	Sell
2025-05-26 13:45:29	2032 On 07/08/2025			Bond Future	1	15,100,000	Client	Buy
2025-05-26 13:45:29	2032 On 07/08/2025			Bond Future	1	8,900,000	Client	Buy
2025-05-26 13:45:29	2032 On 07/08/2025			Bond Future	1	15,100,000	Member	Sell
2025-05-26 13:45:29	2032 On 07/08/2025			Bond Future	1	15,100,000	Member	Buy
2025-05-26 13:45:29	2032 On 07/08/2025			Bond Future	1	8,900,000	Member	Sell
2025-05-26 17:38:24	2032 On 07/08/2025			Bond Future	1	500,000	Member	Sell
2025-05-26 17:46:47	2032 On 07/08/2025			Bond Future	1	500,000	Client	Buy
Total for 2032 Bond Future					45	1,303,000,000		
2025-05-26 11:14:21	2037 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-05-26 17:34:36	2037 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-05-26 17:35:39	2037 On 07/08/2025			Bond Future	1	2,000,000	Client	Buy
2025-05-26 17:35:39	2037 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
Total for 2037 Bond Future					4	8,000,000		
2025-05-26 11:14:21	2044 On 07/08/2025			Bond Future	1	401,800,000	Member	Sell
2025-05-26 11:25:20	2044 On 07/08/2025			Bond Future	1	396,300,000	Member	Buy
2025-05-26 11:25:55	2044 On 07/08/2025			Bond Future	1	5,500,000	Member	Buy
2025-05-26 11:25:55	2044 On 07/08/2025			Bond Future	1	5,500,000	Client	Buy
2025-05-26 11:25:55	2044 On 07/08/2025			Bond Future	1	5,500,000	Member	Sell
2025-05-26 11:25:55	2044 On 07/08/2025			Bond Future	1	396,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-05-26 11:25:55	2044 On 07/08/2025			Bond Future	1	396,300,000	Member	Sell
Total for 2044 Bond Future					7	1,607,200,000		
2025-05-26 10:46:27	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-05-26 11:00:28	GOVI On 07/08/2025			GOVI	1	10,000	Client	Buy
Total for GOVI GOVI					2	20,000		
2025-05-26 11:48:14	R035 On 07/08/2025			Bond Future	1	5,200,000	Member	Sell
2025-05-26 11:53:21	R035 On 07/08/2025			Bond Future	1	5,200,000	Member	Buy
2025-05-26 11:53:48	R035 On 07/08/2025			Bond Future	1	5,200,000	Client	Buy
2025-05-26 11:53:48	R035 On 07/08/2025			Bond Future	1	5,200,000	Member	Sell
2025-05-26 17:33:37	R035 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-05-26 17:48:12	R035 On 07/08/2025			Bond Future	1	3,000,000	Client	Sell
Total for R035 Bond Future					6	26,800,000		
2025-05-26 11:41:31	R186 On 06/11/2025			Bond Future	1	44,700,000	Member	Sell
2025-05-26 11:42:04	R186 On 06/11/2025			Bond Future	1	44,700,000	Member	Buy
2025-05-26 11:45:11	R186 On 06/11/2025			Bond Future	1	44,700,000	Member	Sell
2025-05-26 11:45:11	R186 On 06/11/2025			Bond Future	1	44,700,000	Client	Buy
2025-05-26 17:33:37	R186 On 07/08/2025			Bond Future	1	20,400,000	Member	Buy
2025-05-26 17:50:10	R186 On 07/08/2025			Bond Future	1	20,400,000	Client	Sell
Total for R186 Bond Future					6	219,600,000		
2025-05-26 15:57:39	R202 On 07/08/2025			Bond Future	1	2,700,000	Client	Sell
2025-05-26 15:57:39	R202 On 07/08/2025			Bond Future	1	2,700,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	2,800,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	2,500,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	4,500,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	4,500,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	4,600,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	800,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	5,100,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	3,100,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	800,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	11,700,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	5,100,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	2,500,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	2,800,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	3,100,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	3,100,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	11,700,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	3,100,000	Client	Sell
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-05-26 15:57:40	R202 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
Total for R202 Bond Future					24	90,000,000		
2025-05-26 11:14:21	R248 On 07/08/2025			Bond Future	1	2,700,000	Member	Sell
2025-05-26 11:21:48	R248 On 07/08/2025			Bond Future	1	2,700,000	Member	Buy
2025-05-26 11:23:18	R248 On 07/08/2025			Bond Future	1	2,700,000	Client	Buy
2025-05-26 11:23:18	R248 On 07/08/2025			Bond Future	1	2,700,000	Member	Sell
Total for R248 Bond Future					4	10,800,000		
Grand Total for all Instruments					134	3,514,220,000		