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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-29 17:29:33	2029 On 07/08/2025			Bond Future	1	42,200,000	Member	Buy
2025-05-29 17:36:26	2029 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-05-29 17:40:07	2029 On 07/08/2025			Bond Future	1	28,200,000	Member	Sell
2025-05-29 17:40:07	2029 On 07/08/2025			Bond Future	1	28,200,000	Client	Sell
2025-05-29 17:40:07	2029 On 07/08/2025			Bond Future	1	28,200,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	300,000	Client	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	10,400,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	600,000	Client	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	10,400,000	Member	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	1,900,000	Member	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	10,400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	1,900,000	Client	Sell
2025-05-29 17:40:08	2029 On 07/08/2025			Bond Future	1	300,000	Client	Sell
2025-05-29 17:40:09	2029 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-05-29 17:40:09	2029 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-05-29 17:40:09	2029 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-05-29 17:40:09	2029 On 07/08/2025			Bond Future	1	100,000	Client	Sell
2025-05-29 17:40:09	2029 On 07/08/2025			Bond Future	1	100,000	Member	Buy
Total for 2029 Bond Future					28	168,800,000		
2025-05-29 10:24:00	2032 On 07/08/2025			Bond Future	1	2,300,000	Member	Buy
2025-05-29 11:14:48	2032 On 07/08/2025			Bond Future	1	2,300,000	Member	Sell
2025-05-29 11:18:15	2032 On 07/08/2025			Bond Future	1	2,300,000	Member	Buy
2025-05-29 11:18:15	2032 On 07/08/2025			Bond Future	1	2,300,000	Client	Sell
2025-05-29 17:48:31	2032 On 07/08/2025			Bond Future	1	3,500,000	Member	Sell
2025-05-29 17:57:43	2032 On 07/08/2025			Bond Future	1	2,400,000	Member	Buy
2025-05-29 17:58:07	2032 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-05-29 17:58:07	2032 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-05-29 17:58:07	2032 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-05-29 17:58:08	2032 On 07/08/2025			Bond Future	1	2,400,000	Client	Buy
2025-05-29 17:58:08	2032 On 07/08/2025			Bond Future	1	2,400,000	Member	Sell
Total for 2032 Bond Future					11	23,200,000		
2025-05-29 10:02:36	2040 On 07/08/2025			Bond Future	1	503,000,000	Member	Buy
2025-05-29 10:03:01	2040 On 07/08/2025			Bond Future	1	503,000,000	Member	Sell
2025-05-29 16:56:43	2040 On 07/08/2025			Bond Future	1	69,800,000	Member	Sell
2025-05-29 16:56:43	2040 On 07/08/2025			Bond Future	1	137,900,000	Member	Buy
2025-05-29 17:25:35	2040 On 07/08/2025			Bond Future	1	2,800,000	Member	Sell
2025-05-29 17:25:35	2040 On 07/08/2025			Bond Future	1	18,900,000	Member	Sell
2025-05-29 17:25:35	2040 On 07/08/2025			Bond Future	1	18,900,000	Member	Buy
2025-05-29 17:25:35	2040 On 07/08/2025			Bond Future	1	18,900,000	Client	Sell
2025-05-29 17:25:35	2040 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-05-29 17:25:35	2040 On 07/08/2025			Bond Future	1	2,800,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	8,800,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	3,100,000	Member	Buy
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	11,600,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	5,600,000	Member	Buy
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	5,600,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	5,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	11,600,000	Member	Buy
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	3,100,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	11,600,000	Member	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	8,800,000	Member	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	5,100,000	Member	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	3,100,000	Member	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	5,100,000	Client	Sell
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	8,800,000	Member	Buy
2025-05-29 17:25:36	2040 On 07/08/2025			Bond Future	1	5,100,000	Member	Buy
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	3,100,000	Client	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	3,100,000	Member	Buy
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	4,300,000	Member	Buy
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	2,800,000	Client	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	4,300,000	Client	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	2,800,000	Member	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	3,100,000	Member	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	4,300,000	Member	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	69,800,000	Client	Sell
2025-05-29 17:25:37	2040 On 07/08/2025			Bond Future	1	69,800,000	Member	Buy
Total for 2040 Bond Future					39	1,557,600,000		
2025-05-29 16:46:43	GOVI On 07/08/2025			GOVI	1	50,000	Member	Buy
2025-05-29 16:46:43	GOVI On 07/08/2025			GOVI	1	50,000	Member	Sell
2025-05-29 17:13:13	GOVI On 07/08/2025			GOVI	1	50,000	Member	Sell
2025-05-29 17:13:13	GOVI On 07/08/2025			GOVI	1	50,000	Member	Buy
2025-05-29 17:15:03	GOVI On 07/08/2025			GOVI	1	50,000	Member	Sell
2025-05-29 17:15:03	GOVI On 07/08/2025			GOVI	1	50,000	Client	Buy
Total for GOVI GOVI					6	300,000		
2025-05-29 10:57:43	R035 On 07/08/2025			Bond Future	1	3,200,000	Member	Buy
2025-05-29 10:58:12	R035 On 07/08/2025			Bond Future	1	3,200,000	Member	Sell
Total for R035 Bond Future					2	6,400,000		
2025-05-29 17:32:00	R213 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-05-29 17:59:27	R213 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
Total for R213 Bond Future					2	2,000,000		
2025-05-29 16:49:26	R214 On 07/08/2025			Bond Future	1	7,600,000	Member	Sell
2025-05-29 16:49:26	R214 On 07/08/2025			Bond Future	1	300,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	4,100,000	Member	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	4,100,000	Client	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	4,100,000	Member	Sell
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	300,000	Client	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	1,400,000	Client	Buy
2025-05-29 17:00:48	R214 On 07/08/2025			Bond Future	1	700,000	Client	Buy
Total for R214 Bond Future					16	30,400,000		
2025-05-29 08:23:33	R248 On 07/08/2025			Bond Future	1	310,000,000	Member	Buy
2025-05-29 08:23:52	R248 On 07/08/2025			Bond Future	1	310,000,000	Member	Sell
2025-05-29 15:30:44	R248 On 07/08/2025			Bond Future	1	60,000,000	Member	Sell
2025-05-29 15:55:15	R248 On 07/08/2025			Bond Future	1	60,000,000	Member	Buy
2025-05-29 16:13:23	R248 On 07/08/2025			Bond Future	1	60,000,000	Member	Sell
2025-05-29 16:13:23	R248 On 07/08/2025			Bond Future	1	60,000,000	Client	Buy
2025-05-29 16:40:36	R248 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-05-29 16:40:36	R248 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-05-29 17:12:37	R248 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-05-29 17:12:37	R248 On 07/08/2025			Bond Future	1	200,000	Member	Buy
Total for R248 Bond Future					10	860,800,000		
Grand Total for all Instruments					114	2,649,500,000		