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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-04 09:50:01	2030 On 07/08/2025			Bond Future	1	3,600,000	Member	Sell
2025-06-04 09:50:01	2030 On 07/08/2025			Bond Future	1	3,600,000	Member	Buy
2025-06-04 16:49:43	2030 On 07/08/2025			Bond Future	1	14,200,000	Member	Buy
2025-06-04 16:50:50	2030 On 07/08/2025			Bond Future	1	14,200,000	Member	Sell
2025-06-04 16:54:18	2030 On 07/08/2025			Bond Future	1	14,200,000	Member	Buy
2025-06-04 16:54:18	2030 On 07/08/2025			Bond Future	1	14,200,000	Client	Sell
Total for 2030 Bond Future					6	64,000,000		
2025-06-04 15:50:31	2032 On 07/08/2025			Bond Future	1	12,400,000	Member	Sell
2025-06-04 15:50:31	2032 On 07/08/2025			Bond Future	1	12,400,000	Member	Buy
2025-06-04 17:05:08	2032 On 07/08/2025			Bond Future	1	12,400,000	Client	Sell
2025-06-04 17:05:08	2032 On 07/08/2025			Bond Future	1	12,400,000	Member	Buy
Total for 2032 Bond Future					4	49,600,000		
2025-06-04 10:30:46	2037 On 07/08/2025			Bond Future	1	12,000,000	Member	Sell
2025-06-04 10:46:41	2037 On 07/08/2025			Bond Future	1	10,000,000	Member	Buy
2025-06-04 10:47:04	2037 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-06-04 10:47:04	2037 On 07/08/2025			Bond Future	1	2,000,000	Client	Buy
2025-06-04 10:47:04	2037 On 07/08/2025			Bond Future	1	10,000,000	Client	Buy
2025-06-04 10:47:04	2037 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-06-04 10:47:04	2037 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-04 16:47:48	2037 On 07/08/2025			Bond Future	1	16,000,000	Member	Sell
2025-06-04 16:48:37	2037 On 07/08/2025			Bond Future	1	16,000,000	Member	Buy
2025-06-04 16:51:38	2037 On 07/08/2025			Bond Future	1	16,000,000	Member	Sell
2025-06-04 16:51:38	2037 On 07/08/2025			Bond Future	1	16,000,000	Client	Buy
Total for 2037 Bond Future					11	112,000,000		
2025-06-04 09:49:07	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Buy
2025-06-04 09:49:07	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Sell
Total for 2040 Bond Future					2	10,600,000		
2025-06-04 15:38:43	R035 On 06/11/2025			Bond Future	1	255,000,000	Member	Sell
2025-06-04 15:38:43	R035 On 06/11/2025	10.68	Put	Bond Future	1	850,000,000	Member	Sell
2025-06-04 16:10:03	R035 On 07/08/2025			Bond Future	1	7,700,000	Member	Buy
2025-06-04 16:10:03	R035 On 07/08/2025			Bond Future	1	7,700,000	Member	Sell
2025-06-04 16:45:55	R035 On 07/08/2025			Bond Future	1	7,700,000	Member	Buy
2025-06-04 16:45:55	R035 On 07/08/2025			Bond Future	1	7,700,000	Client	Sell
2025-06-04 17:16:49	R035 On 07/08/2025			Bond Future	1	255,000,000	Member	Sell
2025-06-04 17:16:49	R035 On 06/11/2025			Bond Future	1	255,000,000	Member	Buy
2025-06-04 17:30:50	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-06-04 17:31:59	R035 On 06/11/2025			Bond Future	1	169,500,000	Member	Buy
2025-06-04 17:31:59	R035 On 06/11/2025			Bond Future	1	169,500,000	Member	Sell
2025-06-04 17:31:59	R035 On 06/11/2025			Bond Future	1	169,500,000	Client	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	11,300,000	Member	Sell
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	63,800,000	Member	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	3,600,000	Member	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	3,600,000	Client	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	63,800,000	Member	Sell
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	3,600,000	Member	Sell
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	11,300,000	Client	Buy
2025-06-04 17:32:00	R035 On 06/11/2025			Bond Future	1	63,800,000	Client	Buy
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	600,000	Client	Buy
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,200,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,700,000	Client	Buy
2025-06-04 17:32:01	R035 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
2025-06-04 17:39:51	R035 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	169,500,000	Member	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	63,800,000	Member	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	11,300,000	Client	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	11,300,000	Member	Sell
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	169,500,000	Member	Sell
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	169,500,000	Client	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	63,800,000	Client	Buy
2025-06-04 17:40:44	R035 On 07/08/2025			Bond Future	1	63,800,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	2,000,000	Client	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,700,000	Client	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	3,600,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	600,000	Client	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,300,000	Client	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,200,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,200,000	Client	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	3,600,000	Member	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	1,200,000	Member	Buy
2025-06-04 17:40:45	R035 On 07/08/2025			Bond Future	1	3,600,000	Client	Buy
2025-06-04 17:42:57	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-06-04 17:44:52	R035 On 06/11/2025			Bond Future	1	169,500,000	Member	Sell
2025-06-04 17:44:52	R035 On 06/11/2025			Bond Future	1	169,500,000	Client	Sell
2025-06-04 17:44:52	R035 On 06/11/2025			Bond Future	1	169,500,000	Member	Buy
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	1,300,000	Client	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	11,300,000	Client	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	3,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	63,800,000	Member	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	11,300,000	Member	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	3,600,000	Member	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	11,300,000	Member	Buy
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	63,800,000	Client	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	63,800,000	Member	Buy
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	1,700,000	Client	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	2,000,000	Client	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	3,600,000	Client	Sell
2025-06-04 17:44:53	R035 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-06-04 17:44:54	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-06-04 17:44:54	R035 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
2025-06-04 17:44:54	R035 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-06-04 17:44:54	R035 On 06/11/2025			Bond Future	1	1,200,000	Client	Sell
2025-06-04 17:44:54	R035 On 06/11/2025			Bond Future	1	600,000	Client	Sell
2025-06-04 17:55:41	R035 On 06/11/2025	10.68	Put	Bond Future	1	1,800,000	Member	Buy
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	565,300,000	Member	Buy
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	212,900,000	Member	Buy
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	37,700,000	Member	Buy
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	565,300,000	Member	Sell
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	565,300,000	Client	Buy
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	212,900,000	Member	Sell
2025-06-04 17:57:54	R035 On 06/11/2025	10.68	Put	Bond Future	1	212,900,000	Client	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	37,700,000	Member	Sell
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	37,700,000	Client	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	12,200,000	Member	Sell
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	12,200,000	Client	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	6,400,000	Member	Sell
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	6,400,000	Client	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	5,500,000	Member	Sell
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	5,500,000	Client	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	12,200,000	Member	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	6,400,000	Member	Buy
2025-06-04 17:57:55	R035 On 06/11/2025	10.68	Put	Bond Future	1	5,500,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	4,200,000	Member	Buy
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	4,000,000	Member	Buy
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	4,200,000	Member	Sell
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	4,200,000	Client	Buy
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	4,000,000	Member	Sell
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	4,000,000	Client	Buy
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	1,800,000	Member	Sell
2025-06-04 17:57:56	R035 On 06/11/2025	10.68	Put	Bond Future	1	1,800,000	Client	Buy
Total for R035 Bond Future					116	6,490,800,000		
2025-06-04 10:30:46	R053 On 07/08/2025			Bond Future	1	23,000,000	Member	Buy
2025-06-04 10:47:29	R053 On 07/08/2025			Bond Future	1	19,000,000	Member	Sell
2025-06-04 10:47:59	R053 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-06-04 10:47:59	R053 On 07/08/2025			Bond Future	1	3,300,000	Member	Sell
2025-06-04 10:47:59	R053 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-06-04 10:47:59	R053 On 07/08/2025			Bond Future	1	700,000	Client	Sell
2025-06-04 10:47:59	R053 On 07/08/2025			Bond Future	1	3,300,000	Client	Sell
2025-06-04 10:47:59	R053 On 07/08/2025			Bond Future	1	3,300,000	Member	Buy
2025-06-04 10:48:00	R053 On 07/08/2025			Bond Future	1	19,000,000	Member	Buy
2025-06-04 10:48:00	R053 On 07/08/2025			Bond Future	1	19,000,000	Client	Sell
Total for R053 Bond Future					10	92,000,000		
2025-06-04 17:31:40	R210 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-06-04 17:38:24	R210 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-06-04 17:39:08	R210 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-06-04 17:39:08	R210 On 07/08/2025			Bond Future	1	1,000,000	Client	Sell
Total for R210 Bond Future					4	4,000,000		
2025-06-04 10:30:46	R213 On 07/08/2025			Bond Future	1	9,000,000	Member	Buy
2025-06-04 10:45:52	R213 On 07/08/2025			Bond Future	1	7,500,000	Member	Sell
2025-06-04 10:46:14	R213 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-06-04 10:46:14	R213 On 07/08/2025			Bond Future	1	7,500,000	Member	Buy
2025-06-04 10:46:14	R213 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-06-04 10:46:14	R213 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-06-04 10:46:14	R213 On 07/08/2025			Bond Future	1	7,500,000	Client	Sell
Total for R213 Bond Future					7	36,000,000		
2025-06-04 10:30:46	R214 On 07/08/2025			Bond Future	1	30,000,000	Member	Buy
2025-06-04 10:48:22	R214 On 07/08/2025			Bond Future	1	30,000,000	Member	Sell
2025-06-04 10:48:40	R214 On 07/08/2025			Bond Future	1	30,000,000	Client	Sell
2025-06-04 10:48:40	R214 On 07/08/2025			Bond Future	1	30,000,000	Member	Buy
Total for R214 Bond Future					4	120,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-04 10:30:46	R248 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-06-04 10:48:59	R248 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy
2025-06-04 10:49:14	R248 On 07/08/2025			Bond Future	1	50,000,000	Client	Buy
2025-06-04 10:49:14	R248 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
Total for R248 Bond Future					4	200,000,000		
Grand Total for all Instruments					168	7,179,000,000		