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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-13 10:35:49	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-06-13 10:37:21	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
2025-06-13 14:21:21	2030 On 07/08/2025			Bond Future	1	350,000,000	Member	Sell
2025-06-13 14:27:48	2030 On 07/08/2025			Bond Future	1	350,000,000	Member	Buy
2025-06-13 15:49:35	2030 On 07/08/2025			Bond Future	1	350,000,000	Client	Buy
2025-06-13 15:49:35	2030 On 07/08/2025			Bond Future	1	350,000,000	Member	Sell
Total for 2030 Bond Future					6	1,440,000,000		
2025-06-13 10:25:43	2032 On 07/08/2025			Bond Future	1	111,900,000	Member	Sell
2025-06-13 11:25:30	2032 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-06-13 11:26:50	2032 On 07/08/2025			Bond Future	1	100,000,000	Member	Buy
2025-06-13 11:26:50	2032 On 07/08/2025			Bond Future	1	100,000,000	Member	Sell
2025-06-13 11:26:50	2032 On 07/08/2025			Bond Future	1	100,000,000	Client	Buy
2025-06-13 11:26:51	2032 On 07/08/2025			Bond Future	1	10,800,000	Member	Sell
2025-06-13 11:26:51	2032 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-06-13 11:26:51	2032 On 07/08/2025			Bond Future	1	10,800,000	Client	Buy
2025-06-13 11:26:51	2032 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-06-13 11:26:51	2032 On 07/08/2025			Bond Future	1	10,800,000	Member	Buy
Total for 2032 Bond Future					10	447,600,000		
2025-06-13 15:29:28	2037 On 07/08/2025			Bond Future	1	190,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-13 17:32:23	2037 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	800,000	Member	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	82,000,000	Member	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	102,900,000	Member	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	102,900,000	Client	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	102,900,000	Member	Sell
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	800,000	Client	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	82,000,000	Client	Buy
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	800,000	Member	Sell
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	4,600,000	Member	Sell
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	82,000,000	Member	Sell
2025-06-13 17:34:32	2037 On 07/08/2025			Bond Future	1	4,600,000	Client	Buy
Total for 2037 Bond Future					13	761,200,000		
2025-06-13 14:21:21	2040 On 07/08/2025			Bond Future	1	400,000,000	Member	Sell
2025-06-13 14:27:21	2040 On 07/08/2025			Bond Future	1	400,000,000	Member	Buy
2025-06-13 15:47:39	2040 On 07/08/2025			Bond Future	1	202,000,000	Member	Buy
2025-06-13 15:50:04	2040 On 07/08/2025			Bond Future	1	400,000,000	Member	Sell
2025-06-13 15:50:04	2040 On 07/08/2025			Bond Future	1	400,000,000	Client	Buy
2025-06-13 16:12:06	2040 On 07/08/2025			Bond Future	1	162,400,000	Member	Sell
2025-06-13 16:13:46	2040 On 07/08/2025			Bond Future	1	39,600,000	Member	Sell
2025-06-13 16:13:46	2040 On 07/08/2025			Bond Future	1	39,600,000	Member	Buy
2025-06-13 16:13:46	2040 On 07/08/2025			Bond Future	1	162,400,000	Member	Buy
2025-06-13 16:13:46	2040 On 07/08/2025			Bond Future	1	162,400,000	Client	Sell
2025-06-13 16:13:46	2040 On 07/08/2025			Bond Future	1	39,600,000	Client	Sell
Total for 2040 Bond Future					11	2,408,000,000		
2025-06-13 09:21:39	GOVI On 07/08/2025			GOVI	1	40,000	Member	Buy
2025-06-13 10:22:38	GOVI On 07/08/2025			GOVI	1	40,000	Client	Sell
2025-06-13 16:58:32	GOVI On 07/08/2025			GOVI	1	20,000	Member	Sell
2025-06-13 16:58:32	GOVI On 07/08/2025			GOVI	1	20,000	Member	Buy
2025-06-13 17:23:38	GOVI On 07/08/2025			GOVI	1	20,000	Member	Buy
2025-06-13 17:23:38	GOVI On 07/08/2025			GOVI	1	20,000	Member	Sell
2025-06-13 17:28:11	GOVI On 07/08/2025			GOVI	1	20,000	Member	Buy
2025-06-13 17:28:11	GOVI On 07/08/2025			GOVI	1	20,000	Client	Sell
Total for GOVI GOVI					8	200,000		
2025-06-13 08:22:06	R035 On 07/08/2025			Bond Future	1	549,600,000	Member	Buy
2025-06-13 09:50:42	R035 On 07/08/2025			Bond Future	1	1,200,000	Member	Sell
2025-06-13 09:58:34	R035 On 07/08/2025			Bond Future	1	366,300,000	Member	Sell
2025-06-13 09:58:34	R035 On 07/08/2025			Bond Future	1	366,300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-13 09:58:34	R035 On 07/08/2025			Bond Future	1	366,300,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	2,800,000	Client	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	5,200,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	137,800,000	Client	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	24,300,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	5,200,000	Client	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	4,100,000	Client	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	1,200,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	7,900,000	Client	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	137,800,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	24,300,000	Client	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	2,800,000	Member	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	4,100,000	Member	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	5,200,000	Member	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	7,900,000	Member	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	24,300,000	Member	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	137,800,000	Member	Sell
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	7,900,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	4,100,000	Member	Buy
2025-06-13 09:58:35	R035 On 07/08/2025			Bond Future	1	1,200,000	Client	Sell
Total for R035 Bond Future					25	2,198,400,000		
2025-06-13 15:47:39	R038 On 07/08/2025			Bond Future	1	281,100,000	Member	Buy
2025-06-13 16:16:26	R038 On 07/08/2025			Bond Future	1	60,900,000	Member	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	111,800,000	Member	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	93,400,000	Member	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	93,400,000	Member	Buy
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	60,900,000	Client	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	111,800,000	Client	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	15,000,000	Member	Buy
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	93,400,000	Client	Sell
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	60,900,000	Member	Buy
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	111,800,000	Member	Buy
2025-06-13 16:18:53	R038 On 07/08/2025			Bond Future	1	15,000,000	Client	Sell
Total for R038 Bond Future					13	1,124,400,000		
2025-06-13 10:25:43	R186 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-06-13 13:31:40	R186 On 07/08/2025			Bond Future	1	20,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-13 14:21:21	R186 On 07/08/2025			Bond Future	1	300,000,000	Member	Sell
2025-06-13 14:28:09	R186 On 07/08/2025			Bond Future	1	300,000,000	Member	Buy
2025-06-13 15:48:55	R186 On 07/08/2025			Bond Future	1	300,000,000	Member	Sell
2025-06-13 15:48:55	R186 On 07/08/2025			Bond Future	1	300,000,000	Client	Buy
Total for R186 Bond Future					6	1,240,000,000		
2025-06-13 15:55:56	R248 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-06-13 15:55:56	R248 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-06-13 15:59:35	R248 On 07/08/2025			Bond Future	1	300,000	Client	Buy
2025-06-13 15:59:35	R248 On 07/08/2025			Bond Future	1	300,000	Member	Sell
Total for R248 Bond Future					4	1,200,000		
Grand Total for all Instruments					96	9,621,000,000		