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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 20/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-20 12:34:46	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
2025-06-20 12:36:33	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-06-20 12:36:44	2030 On 07/08/2025			Bond Future	1	20,000,000	Client	Sell
2025-06-20 12:36:44	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
Total for 2030 Bond Future					4	80,000,000		
2025-06-20 11:29:53	2032 On 07/08/2025			Bond Future	1	506,900,000	Member	Sell
2025-06-20 12:09:13	2032 On 07/08/2025			Bond Future	1	5,400,000	Member	Buy
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	16,000,000	Member	Buy
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	16,000,000	Member	Sell
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	485,500,000	Member	Buy
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	485,500,000	Client	Buy
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	5,400,000	Member	Sell
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	16,000,000	Client	Buy
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	5,400,000	Client	Buy
2025-06-20 12:10:47	2032 On 07/08/2025			Bond Future	1	485,500,000	Member	Sell
2025-06-20 15:17:46	2032 On 07/08/2025			Bond Future	1	13,000,000	Member	Sell
2025-06-20 15:21:44	2032 On 07/08/2025			Bond Future	1	13,000,000	Member	Buy
2025-06-20 15:21:56	2032 On 07/08/2025			Bond Future	1	13,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-20 15:21:56	2032 On 07/08/2025			Bond Future	1	13,000,000	Client	Buy
Total for 2032 Bond Future					14	2,079,600,000		
2025-06-20 12:58:43	GOVI On 07/05/2026			GOVI	1	420,000	Member	Buy
2025-06-20 12:58:43	GOVI On 07/05/2026			GOVI	1	420,000	Member	Sell
2025-06-20 17:00:09	GOVI On 07/05/2026			GOVI	1	420,000	Member	Sell
2025-06-20 17:00:09	GOVI On 07/05/2026			GOVI	1	420,000	Member	Buy
2025-06-20 17:17:27	GOVI On 07/05/2026			GOVI	1	420,000	Member	Sell
2025-06-20 17:17:27	GOVI On 07/05/2026			GOVI	1	90,000	Member	Buy
2025-06-20 17:29:49	GOVI On 07/05/2026			GOVI	1	330,000	Member	Buy
2025-06-20 17:29:49	GOVI On 07/05/2026			GOVI	1	330,000	Member	Sell
2025-06-20 17:29:49	GOVI On 07/05/2026			GOVI	1	330,000	Client	Buy
2025-06-20 17:29:50	GOVI On 07/05/2026			GOVI	1	90,000	Member	Sell
2025-06-20 17:29:50	GOVI On 07/05/2026			GOVI	1	90,000	Client	Buy
Total for GOVI GOVI					11	3,360,000		
2025-06-20 10:58:08	R186 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell
2025-06-20 12:09:16	R186 On 07/08/2025			Bond Future	1	10,000,000	Client	Buy
Total for R186 Bond Future					2	20,000,000		
2025-06-20 15:55:36	R214 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-20 15:55:36	R214 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-06-20 16:17:02	R214 On 07/08/2025			Bond Future	1	400,000	Client	Sell
2025-06-20 16:17:02	R214 On 07/08/2025			Bond Future	1	400,000	Member	Buy
Total for R214 Bond Future					4	1,600,000		
Grand Total for all Instruments					35	2,184,560,000		