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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-27 12:08:38	2030 On 07/08/2025			Bond Future	1	14,000,000	Member	Buy
2025-06-27 12:17:03	2030 On 07/08/2025			Bond Future	1	88,500,000	Member	Buy
2025-06-27 12:24:17	2030 On 07/08/2025			Bond Future	1	9,100,000	Member	Sell
2025-06-27 12:25:09	2030 On 07/08/2025			Bond Future	1	35,400,000	Member	Sell
2025-06-27 12:25:09	2030 On 07/08/2025			Bond Future	1	44,000,000	Member	Sell
2025-06-27 12:25:09	2030 On 07/08/2025			Bond Future	1	44,000,000	Member	Buy
2025-06-27 12:25:09	2030 On 07/08/2025			Bond Future	1	44,000,000	Client	Sell
2025-06-27 12:25:09	2030 On 07/08/2025			Bond Future	1	35,400,000	Member	Buy
2025-06-27 12:25:09	2030 On 07/08/2025			Bond Future	1	35,400,000	Client	Sell
2025-06-27 12:25:10	2030 On 07/08/2025			Bond Future	1	9,100,000	Client	Sell
2025-06-27 12:25:10	2030 On 07/08/2025			Bond Future	1	9,100,000	Member	Buy
2025-06-27 13:45:20	2030 On 07/08/2025			Bond Future	1	12,400,000	Member	Sell
2025-06-27 13:46:42	2030 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-27 13:46:42	2030 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-06-27 13:46:42	2030 On 07/08/2025			Bond Future	1	12,400,000	Member	Buy
2025-06-27 13:46:42	2030 On 07/08/2025			Bond Future	1	12,400,000	Client	Sell
2025-06-27 13:46:42	2030 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
Total for 2030 Bond Future					17	410,000,000		
2025-06-27 12:08:38	2032 On 07/08/2025			Bond Future	1	10,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-27 13:41:40	2032 On 07/08/2025			Bond Future	1	10,900,000	Member	Buy
2025-06-27 13:42:16	2032 On 07/08/2025			Bond Future	1	10,900,000	Member	Sell
2025-06-27 13:42:16	2032 On 07/08/2025			Bond Future	1	10,900,000	Client	Buy
2025-06-27 14:23:09	2032 On 07/08/2025			Bond Future	1	22,500,000	Member	Sell
2025-06-27 14:23:09	2032 On 07/08/2025			Bond Future	1	22,500,000	Member	Buy
2025-06-27 15:54:06	2032 On 07/08/2025			Bond Future	1	22,500,000	Member	Buy
2025-06-27 17:15:46	2032 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	8,600,000	Member	Sell
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	4,700,000	Member	Sell
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	8,600,000	Member	Buy
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	4,700,000	Member	Buy
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	4,700,000	Client	Sell
2025-06-27 17:29:30	2032 On 07/08/2025			Bond Future	1	8,600,000	Client	Sell
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	6,500,000	Client	Sell
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	400,000	Client	Sell
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	2,100,000	Member	Buy
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	6,500,000	Member	Sell
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	2,100,000	Member	Sell
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	2,100,000	Client	Sell
2025-06-27 17:29:31	2032 On 07/08/2025			Bond Future	1	6,500,000	Member	Buy
Total for 2032 Bond Future					25	178,600,000		
2025-06-27 11:10:30	2037 On 07/08/2025			Bond Future	1	89,700,000	Member	Sell
2025-06-27 13:42:39	2037 On 07/08/2025			Bond Future	1	89,700,000	Client	Buy
Total for 2037 Bond Future					2	179,400,000		
2025-06-27 12:08:38	2040 On 07/08/2025			Bond Future	1	9,500,000	Member	Sell
2025-06-27 13:38:08	2040 On 07/08/2025			Bond Future	1	9,500,000	Member	Buy
2025-06-27 13:39:07	2040 On 07/08/2025			Bond Future	1	9,500,000	Member	Sell
2025-06-27 13:39:07	2040 On 07/08/2025			Bond Future	1	9,500,000	Client	Buy
Total for 2040 Bond Future					4	38,000,000		
2025-06-27 12:08:38	R033 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-06-27 12:29:48	R033 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-06-27 12:31:19	R033 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-06-27 12:31:19	R033 On 07/08/2025			Bond Future	1	700,000	Client	Sell
Total for R033 Bond Future					4	2,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-27 11:10:30	R035 On 07/08/2025			Bond Future	1	444,700,000	Member	Sell
2025-06-27 12:08:38	R035 On 07/08/2025			Bond Future	1	17,800,000	Member	Buy
2025-06-27 13:26:31	R035 On 07/08/2025			Bond Future	1	17,800,000	Member	Sell
2025-06-27 13:30:37	R035 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	51,500,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	31,000,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	29,500,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	8,100,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	7,400,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	310,900,000	Member	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	8,100,000	Client	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	310,900,000	Client	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	8,100,000	Member	Sell
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	7,400,000	Member	Sell
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	31,000,000	Client	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	31,000,000	Member	Sell
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	51,500,000	Client	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	310,900,000	Member	Sell
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	29,500,000	Member	Sell
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	51,500,000	Member	Sell
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	7,400,000	Client	Buy
2025-06-27 13:32:55	R035 On 07/08/2025			Bond Future	1	29,500,000	Client	Buy
2025-06-27 13:32:56	R035 On 07/08/2025			Bond Future	1	2,800,000	Client	Buy
2025-06-27 13:32:56	R035 On 07/08/2025			Bond Future	1	2,800,000	Member	Sell
2025-06-27 13:32:56	R035 On 07/08/2025			Bond Future	1	3,500,000	Member	Sell
2025-06-27 13:32:56	R035 On 07/08/2025			Bond Future	1	3,500,000	Member	Buy
2025-06-27 13:32:56	R035 On 07/08/2025			Bond Future	1	3,500,000	Client	Buy
2025-06-27 14:23:09	R035 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-06-27 14:23:09	R035 On 07/08/2025			Bond Future	1	4,600,000	Member	Sell
2025-06-27 14:55:55	R035 On 07/08/2025			Bond Future	1	4,600,000	Member	Sell
2025-06-27 14:55:55	R035 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-06-27 15:54:19	R035 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-06-27 16:06:24	R035 On 07/08/2025			Bond Future	1	240,000,000	Member	Sell
2025-06-27 16:06:24	R035 On 07/08/2025	10.35	Put	Bond Future	1	800,000,000	Member	Sell
2025-06-27 16:19:32	R035 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-27 16:22:18	R035 On 07/08/2025			Bond Future	1	156,300,000	Member	Buy
2025-06-27 16:22:18	R035 On 07/08/2025			Bond Future	1	63,800,000	Member	Buy
2025-06-27 16:22:18	R035 On 07/08/2025			Bond Future	1	156,300,000	Client	Buy
2025-06-27 16:22:18	R035 On 07/08/2025			Bond Future	1	63,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-27 16:22:18	R035 On 07/08/2025			Bond Future	1	156,300,000	Member	Sell
2025-06-27 16:22:18	R035 On 07/08/2025			Bond Future	1	63,800,000	Member	Sell
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	800,000	Client	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	12,300,000	Client	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	400,000	Client	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	3,800,000	Client	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	1,500,000	Client	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	12,300,000	Member	Sell
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	800,000	Member	Sell
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	12,300,000	Member	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	3,800,000	Member	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	800,000	Member	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-06-27 16:22:19	R035 On 07/08/2025			Bond Future	1	3,800,000	Member	Sell
2025-06-27 16:40:22	R035 On 07/08/2025	10.35	Put	Bond Future	1	1,700,000	Member	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	536,600,000	Member	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	201,200,000	Member	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	36,000,000	Member	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	11,400,000	Member	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	536,600,000	Member	Sell
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	536,600,000	Client	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	201,200,000	Member	Sell
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	201,200,000	Client	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	36,000,000	Member	Sell
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	36,000,000	Client	Buy
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	11,400,000	Member	Sell
2025-06-27 16:41:10	R035 On 07/08/2025	10.35	Put	Bond Future	1	11,400,000	Client	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	5,300,000	Member	Sell
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	5,300,000	Client	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	4,000,000	Member	Sell
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	4,000,000	Client	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	3,800,000	Member	Sell
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	3,800,000	Client	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	1,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	1,700,000 Client	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	4,000,000 Member	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	5,300,000 Member	Buy
2025-06-27 16:41:11	R035 On 07/08/2025	10.35	Put	Bond Future	1	3,800,000 Member	Buy
2025-06-27 17:20:10	R035 On 07/08/2025			Bond Future	1	1,500,000 Member	Sell
2025-06-27 17:23:55	R035 On 07/08/2025			Bond Future	1	17,800,000 Client	Sell
2025-06-27 17:23:55	R035 On 07/08/2025			Bond Future	1	17,800,000 Member	Buy
2025-06-27 17:25:34	R035 On 07/08/2025			Bond Future	1	2,100,000 Client	Sell
2025-06-27 17:25:34	R035 On 07/08/2025			Bond Future	1	2,100,000 Member	Sell
2025-06-27 17:25:34	R035 On 07/08/2025			Bond Future	1	2,100,000 Member	Buy
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	1,500,000 Client	Sell
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	500,000 Member	Buy
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	500,000 Member	Buy
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	500,000 Client	Sell
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	500,000 Client	Sell
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	500,000 Member	Sell
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	500,000 Member	Sell
2025-06-27 17:25:35	R035 On 07/08/2025			Bond Future	1	1,500,000 Member	Buy
Total for R035 Bond Future					96	6,046,800,000	
2025-06-27 12:08:38	R186 On 07/08/2025			Bond Future	1	30,500,000 Member	Sell
2025-06-27 13:35:09	R186 On 07/08/2025			Bond Future	1	30,500,000 Member	Buy
2025-06-27 13:35:35	R186 On 07/08/2025			Bond Future	1	30,500,000 Client	Buy
2025-06-27 13:35:35	R186 On 07/08/2025			Bond Future	1	30,500,000 Member	Sell
Total for R186 Bond Future					4	122,000,000	
2025-06-27 12:08:38	R213 On 07/08/2025			Bond Future	1	800,000 Member	Buy
2025-06-27 12:32:59	R213 On 07/08/2025			Bond Future	1	800,000 Member	Sell
2025-06-27 12:33:20	R213 On 07/08/2025			Bond Future	1	800,000 Member	Buy
2025-06-27 12:33:20	R213 On 07/08/2025			Bond Future	1	800,000 Client	Sell
Total for R213 Bond Future					4	3,200,000	
2025-06-27 12:08:38	R214 On 07/08/2025			Bond Future	1	2,400,000 Member	Buy
2025-06-27 12:23:42	R214 On 07/08/2025			Bond Future	1	75,400,000 Member	Buy
2025-06-27 12:23:42	R214 On 07/08/2025			Bond Future	1	700,000 Member	Sell
2025-06-27 12:48:24	R214 On 07/08/2025			Bond Future	1	2,400,000 Client	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	7,200,000 Client	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	44,200,000 Client	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	4,200,000 Member	Buy
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	44,200,000 Member	Buy
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	3,400,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	3,400,000	Member	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	12,900,000	Member	Buy
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	4,200,000	Member	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	7,200,000	Member	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	12,900,000	Member	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	44,200,000	Member	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	7,200,000	Member	Buy
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	3,400,000	Client	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	12,900,000	Client	Sell
2025-06-27 15:56:39	R214 On 07/08/2025			Bond Future	1	4,200,000	Client	Sell
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	1,700,000	Client	Sell
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	700,000	Client	Sell
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	1,100,000	Client	Sell
2025-06-27 15:56:40	R214 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
Total for R214 Bond Future					27	306,400,000		
Grand Total for all Instruments					183	7,287,200,000		