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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 01/07/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-01 14:57:15	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Sell
2025-07-01 14:57:15	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-07-01 15:58:11	2030 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-07-01 15:58:11	2030 On 07/08/2025			Bond Future	1	25,000,000	Client	Sell
Total for 2030 Bond Future					4	100,000,000		
2025-07-01 10:24:51	2032 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-07-01 12:02:16	2032 On 07/08/2025			Bond Future	1	265,900,000	Member	Sell
2025-07-01 14:37:16	2032 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	178,700,000	Member	Buy
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	23,000,000	Member	Buy
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	21,800,000	Member	Buy
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	21,800,000	Member	Sell
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	23,000,000	Client	Buy
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	178,700,000	Client	Buy
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	23,000,000	Member	Sell
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	178,700,000	Member	Sell
2025-07-01 14:39:32	2032 On 07/08/2025			Bond Future	1	21,800,000	Client	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	6,800,000	Client	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	9,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	6,800,000	Member	Sell
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	2,800,000	Member	Sell
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	7,300,000	Client	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	2,800,000	Client	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	15,000,000	Client	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	7,300,000	Member	Sell
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	9,500,000	Client	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	15,000,000	Member	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	9,500,000	Member	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	7,300,000	Member	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	6,800,000	Member	Buy
2025-07-01 14:39:33	2032 On 07/08/2025			Bond Future	1	2,800,000	Member	Buy
2025-07-01 14:39:34	2032 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-07-01 14:39:34	2032 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
2025-07-01 16:46:59	2032 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-01 16:47:22	2032 On 07/08/2025			Bond Future	1	1,700,000	Client	Sell
2025-07-01 16:47:22	2032 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
Total for 2032 Bond Future					32	1,070,400,000		
2025-07-01 09:45:30	2040 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-07-01 10:24:51	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-07-01 12:04:06	2040 On 07/08/2025			Bond Future	1	15,000,000	Member	Buy
2025-07-01 12:04:56	2040 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-07-01 12:04:56	2040 On 07/08/2025			Bond Future	1	15,000,000	Client	Buy
2025-07-01 16:44:19	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-07-01 16:44:44	2040 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-07-01 16:44:44	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-07-01 17:39:46	2040 On 07/08/2025			Bond Future	1	1,200,000	Member	Buy
2025-07-01 17:52:59	2040 On 07/08/2025			Bond Future	1	1,200,000	Member	Sell
2025-07-01 17:53:49	2040 On 07/08/2025			Bond Future	1	1,200,000	Member	Buy
2025-07-01 17:53:49	2040 On 07/08/2025			Bond Future	1	1,200,000	Client	Sell
Total for 2040 Bond Future					12	70,800,000		
2025-07-01 12:40:16	2046 On 07/08/2025			Bond Future	1	31,200,000	Member	Buy
2025-07-01 12:41:14	2046 On 07/08/2025			Bond Future	1	15,600,000	Member	Sell
2025-07-01 12:58:29	2046 On 07/08/2025			Bond Future	1	1,900,000	Member	Sell
2025-07-01 12:58:29	2046 On 07/08/2025			Bond Future	1	1,900,000	Client	Sell
2025-07-01 12:58:29	2046 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	9,000,000	Member	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	2,300,000	Member	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	9,000,000	Member	Buy
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	700,000	Client	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	2,300,000	Client	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	2,300,000	Member	Buy
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	9,000,000	Client	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	15,600,000	Client	Sell
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	15,600,000	Member	Buy
2025-07-01 12:58:30	2046 On 07/08/2025			Bond Future	1	1,700,000	Client	Sell
Total for 2046 Bond Future					19	124,800,000		
2025-07-01 11:46:47	GOVI On 07/08/2025			GOVI	1	80,000	Member	Sell
2025-07-01 11:48:24	GOVI On 07/08/2025			GOVI	1	10,000	Member	Buy
2025-07-01 11:57:17	GOVI On 07/08/2025			GOVI	1	40,000	Member	Buy
2025-07-01 11:57:17	GOVI On 07/08/2025			GOVI	1	40,000	Client	Buy
2025-07-01 11:57:17	GOVI On 07/08/2025			GOVI	1	40,000	Member	Sell
2025-07-01 11:57:18	GOVI On 07/08/2025			GOVI	1	30,000	Member	Buy
2025-07-01 11:57:18	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-07-01 11:57:18	GOVI On 07/08/2025			GOVI	1	10,000	Client	Buy
2025-07-01 11:57:18	GOVI On 07/08/2025			GOVI	1	30,000	Member	Sell
2025-07-01 11:57:18	GOVI On 07/08/2025			GOVI	1	30,000	Client	Buy
Total for GOVI GOVI					10	320,000		
2025-07-01 15:21:05	R035 On 07/08/2025	10.20	Put	Bond Future	1	800,000,000	Member	Sell
2025-07-01 15:21:05	R035 On 07/08/2025			Bond Future	1	192,000,000	Member	Sell
2025-07-01 15:30:49	R035 On 07/08/2025			Bond Future	1	53,000,000	Member	Buy
2025-07-01 15:31:21	R035 On 07/08/2025			Bond Future	1	53,000,000	Member	Sell
2025-07-01 16:38:07	R035 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-07-01 16:40:26	R035 On 07/08/2025			Bond Future	1	128,900,000	Member	Buy
2025-07-01 16:40:26	R035 On 07/08/2025			Bond Future	1	128,900,000	Client	Buy
2025-07-01 16:40:26	R035 On 07/08/2025			Bond Future	1	128,900,000	Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	8,700,000	Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	2,800,000	Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	1,200,000	Client	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	900,000	Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	2,800,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	900,000 Client	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	48,200,000 Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	48,200,000 Client	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	48,200,000 Member	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	8,700,000 Member	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	900,000 Client	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	900,000 Member	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	900,000 Member	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	1,200,000 Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	2,800,000 Member	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	1,200,000 Member	Buy
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	900,000 Member	Sell
2025-07-01 16:40:27	R035 On 07/08/2025			Bond Future	1	8,700,000 Client	Buy
2025-07-01 16:40:28	R035 On 07/08/2025			Bond Future	1	400,000 Client	Buy
2025-07-01 16:40:28	R035 On 07/08/2025			Bond Future	1	400,000 Member	Sell
2025-07-01 17:38:54	R035 On 07/08/2025	10.20	Put	Bond Future	1	1,700,000 Member	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	535,000,000 Member	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	202,600,000 Member	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	36,200,000 Member	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	36,200,000 Client	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	535,000,000 Member	Sell
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	535,000,000 Client	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	202,600,000 Member	Sell
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	202,600,000 Client	Buy
2025-07-01 17:41:11	R035 On 07/08/2025	10.20	Put	Bond Future	1	36,200,000 Member	Sell
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	11,400,000 Member	Sell
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	11,400,000 Client	Buy
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	5,300,000 Member	Sell
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	5,300,000 Client	Buy
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	4,000,000 Member	Sell
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	4,000,000 Client	Buy
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	11,400,000 Member	Buy
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	5,300,000 Member	Buy
2025-07-01 17:41:12	R035 On 07/08/2025	10.20	Put	Bond Future	1	4,000,000 Member	Buy
2025-07-01 17:41:13	R035 On 07/08/2025	10.20	Put	Bond Future	1	3,800,000 Member	Buy
2025-07-01 17:41:13	R035 On 07/08/2025	10.20	Put	Bond Future	1	3,800,000 Member	Sell
2025-07-01 17:41:13	R035 On 07/08/2025	10.20	Put	Bond Future	1	3,800,000 Client	Buy
2025-07-01 17:41:13	R035 On 07/08/2025	10.20	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
2025-07-01 17:41:13	R035 On 07/08/2025	10.20	Put	Bond Future	1	1,700,000	Client	Buy
Total for R035 Bond Future					52	4,074,000,000		
2025-07-01 17:01:43	R214 On 07/08/2025			Bond Future	1	16,200,000	Member	Sell
2025-07-01 17:01:43	R214 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-07-01 17:06:00	R214 On 07/08/2025			Bond Future	1	6,400,000	Member	Buy
2025-07-01 17:06:00	R214 On 07/08/2025			Bond Future	1	6,400,000	Client	Buy
2025-07-01 17:06:00	R214 On 07/08/2025			Bond Future	1	6,400,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	3,300,000	Client	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	700,000	Client	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	4,600,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	3,300,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	4,600,000	Client	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	400,000	Client	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	4,600,000	Member	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	3,300,000	Member	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	700,000	Member	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	100,000	Client	Buy
2025-07-01 17:06:01	R214 On 07/08/2025			Bond Future	1	700,000	Client	Buy
Total for R214 Bond Future					22	64,800,000		
Grand Total for all Instruments					151	5,505,120,000		