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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 02/07/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-02 08:09:20	2037 On 07/08/2025			Bond Future	1	3,700,000	Member	Sell
2025-07-02 09:42:52	2037 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-07-02 09:43:43	2037 On 07/08/2025			Bond Future	1	2,600,000	Member	Buy
2025-07-02 09:43:43	2037 On 07/08/2025			Bond Future	1	2,600,000	Member	Sell
2025-07-02 09:43:43	2037 On 07/08/2025			Bond Future	1	2,600,000	Client	Buy
2025-07-02 09:43:43	2037 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-07-02 09:43:43	2037 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-07-02 11:42:39	2037 On 07/08/2025			Bond Future	1	55,700,000	Member	Sell
2025-07-02 12:07:36	2037 On 07/08/2025			Bond Future	1	3,500,000	Member	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	18,800,000	Member	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	29,800,000	Member	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	18,800,000	Client	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	29,800,000	Client	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	29,800,000	Member	Sell
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	18,800,000	Member	Sell
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	600,000	Client	Buy
2025-07-02 17:19:07	2037 On 07/08/2025			Bond Future	1	600,000	Member	Sell
2025-07-02 17:19:08	2037 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-07-02 17:19:08	2037 On 07/08/2025			Bond Future	1	3,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-02 17:19:08	2037 On 07/08/2025			Bond Future	1	3,500,000	Member	Sell
2025-07-02 17:19:08	2037 On 07/08/2025			Bond Future	1	3,000,000	Client	Buy
2025-07-02 17:19:08	2037 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-07-02 17:25:49	2037 On 07/08/2025			Bond Future	1	4,700,000	Client	Sell
2025-07-02 17:25:49	2037 On 07/08/2025			Bond Future	1	4,700,000	Client	Buy
2025-07-02 17:45:07	2037 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-07-02 17:58:12	2037 On 07/08/2025			Bond Future	1	600,000	Member	Buy
2025-07-02 17:58:48	2037 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-07-02 17:58:48	2037 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
2025-07-02 17:58:48	2037 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-07-02 17:58:49	2037 On 07/08/2025			Bond Future	1	600,000	Client	Buy
2025-07-02 17:58:49	2037 On 07/08/2025			Bond Future	1	600,000	Member	Sell
Total for 2037 Bond Future					32	253,400,000		
2025-07-02 14:48:16	2040 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-07-02 14:51:43	2040 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-07-02 17:06:11	2040 On 07/08/2025			Bond Future	1	104,000,000	Member	Sell
2025-07-02 17:06:11	2040 On 07/08/2025			Bond Future	1	104,000,000	Member	Buy
2025-07-02 17:10:36	2040 On 07/08/2025			Bond Future	1	16,300,000	Member	Sell
2025-07-02 17:10:36	2040 On 07/08/2025			Bond Future	1	104,000,000	Member	Buy
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	4,500,000	Member	Buy
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	4,500,000	Client	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	9,200,000	Member	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	4,500,000	Member	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	9,200,000	Client	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Buy
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	9,200,000	Member	Buy
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	2,600,000	Client	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-07-02 17:22:12	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	11,500,000	Member	Buy
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	4,000,000	Client	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	5,900,000	Client	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	5,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	4,000,000	Member	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	11,500,000	Member	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	8,900,000	Member	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	8,900,000	Client	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	4,000,000	Member	Buy
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	5,900,000	Member	Buy
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	11,500,000	Client	Sell
2025-07-02 17:22:13	2040 On 07/08/2025			Bond Future	1	8,900,000	Member	Buy
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	35,300,000	Member	Buy
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	35,300,000	Member	Sell
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	16,300,000	Client	Sell
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	35,300,000	Client	Sell
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
2025-07-02 17:22:14	2040 On 07/08/2025			Bond Future	1	16,300,000	Member	Buy
Total for 2040 Bond Future					44	624,800,000		
2025-07-02 11:30:51	2046 On 07/08/2025			Bond Future	1	31,200,000	Member	Sell
2025-07-02 11:30:51	2046 On 06/11/2025			Bond Future	1	31,200,000	Member	Buy
2025-07-02 11:32:48	2046 On 07/08/2025			Bond Future	1	15,600,000	Member	Buy
2025-07-02 11:32:48	2046 On 06/11/2025			Bond Future	1	15,600,000	Member	Sell
2025-07-02 11:36:21	2046 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-07-02 11:36:21	2046 On 07/08/2025			Bond Future	1	9,000,000	Member	Buy
2025-07-02 11:36:21	2046 On 07/08/2025			Bond Future	1	9,000,000	Client	Buy
2025-07-02 11:36:21	2046 On 07/08/2025			Bond Future	1	9,000,000	Member	Sell
2025-07-02 11:36:21	2046 On 07/08/2025			Bond Future	1	1,900,000	Member	Sell
2025-07-02 11:36:21	2046 On 07/08/2025			Bond Future	1	1,900,000	Client	Buy
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	700,000	Member	Sell
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	700,000	Client	Buy
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	15,600,000	Client	Buy
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	2,300,000	Member	Sell
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	15,600,000	Member	Sell
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	2,300,000	Client	Buy
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	2,300,000	Member	Buy
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	700,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-02 11:36:22	2046 On 07/08/2025			Bond Future	1	1,700,000	Client	Buy
2025-07-02 11:37:45	2046 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-07-02 11:37:45	2046 On 06/11/2025			Bond Future	1	9,000,000	Member	Sell
2025-07-02 11:37:45	2046 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-07-02 11:37:45	2046 On 06/11/2025			Bond Future	1	9,000,000	Member	Buy
2025-07-02 11:37:45	2046 On 06/11/2025			Bond Future	1	9,000,000	Client	Sell
2025-07-02 11:37:45	2046 On 06/11/2025			Bond Future	1	1,900,000	Client	Sell
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	1,700,000	Client	Sell
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	700,000	Client	Sell
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	700,000	Member	Sell
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	700,000	Member	Buy
2025-07-02 11:37:46	2046 On 06/11/2025			Bond Future	1	2,300,000	Client	Sell
2025-07-02 11:37:47	2046 On 06/11/2025			Bond Future	1	15,600,000	Member	Buy
2025-07-02 11:37:47	2046 On 06/11/2025			Bond Future	1	15,600,000	Client	Sell
Total for 2046 Bond Future					38	249,600,000		
2025-07-02 10:54:35	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-07-02 10:55:39	GOVI On 07/08/2025			GOVI	1	10,000	Member	Buy
2025-07-02 12:23:18	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-07-02 12:23:18	GOVI On 07/08/2025			GOVI	1	10,000	Client	Buy
Total for GOVI GOVI					4	40,000		
2025-07-02 14:48:16	R209 On 07/08/2025			Bond Future	1	5,000,000	Member	Sell
2025-07-02 14:52:51	R209 On 07/08/2025			Bond Future	1	5,000,000	Member	Buy
2025-07-02 14:54:37	R209 On 07/08/2025			Bond Future	1	5,000,000	Client	Buy
2025-07-02 14:54:37	R209 On 07/08/2025			Bond Future	1	5,000,000	Member	Sell
Total for R209 Bond Future					4	20,000,000		
2025-07-02 14:48:16	R213 On 07/08/2025			Bond Future	1	500,000	Member	Buy
2025-07-02 14:50:08	R213 On 07/08/2025			Bond Future	1	500,000	Member	Sell
Total for R213 Bond Future					2	1,000,000		
Grand Total for all Instruments					124	1,148,840,000		