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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/07/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-04 11:33:35	2030 On 07/08/2025			Bond Future	1	222,000,000	Member	Buy
2025-07-04 11:34:04	2030 On 07/08/2025			Bond Future	1	60,000,000	Member	Sell
2025-07-04 11:41:57	2030 On 07/08/2025			Bond Future	1	162,000,000	Member	Sell
2025-07-04 11:41:57	2030 On 07/08/2025			Bond Future	1	162,000,000	Client	Sell
2025-07-04 11:41:57	2030 On 07/08/2025			Bond Future	1	162,000,000	Member	Buy
2025-07-04 11:41:57	2030 On 07/08/2025			Bond Future	1	60,000,000	Client	Sell
2025-07-04 11:41:57	2030 On 07/08/2025			Bond Future	1	60,000,000	Member	Buy
Total for 2030 Bond Future					7	888,000,000		
2025-07-04 14:42:58	2032 On 07/08/2025			Bond Future	1	150,000,000	Member	Buy
2025-07-04 14:43:18	2032 On 07/08/2025			Bond Future	1	150,000,000	Member	Sell
Total for 2032 Bond Future					2	300,000,000		
2025-07-04 11:30:58	2037 On 07/08/2025			Bond Future	1	455,100,000	Member	Sell
2025-07-04 12:12:33	2037 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	270,000,000	Member	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	162,100,000	Member	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	13,500,000	Member	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	3,900,000	Member	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	3,900,000	Member	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	13,500,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	3,900,000	Member	Sell
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	162,100,000	Client	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	270,000,000	Member	Sell
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	3,900,000	Member	Sell
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	270,000,000	Client	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	162,100,000	Member	Sell
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	3,900,000	Client	Buy
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	13,500,000	Member	Sell
2025-07-04 13:29:44	2037 On 07/08/2025			Bond Future	1	3,900,000	Client	Buy
2025-07-04 13:29:45	2037 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-04 13:29:45	2037 On 07/08/2025			Bond Future	1	1,700,000	Client	Buy
Total for 2037 Bond Future					19	1,820,400,000		
2025-07-04 08:54:15	2040 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-07-04 08:54:15	2040 On 07/08/2025			Bond Future	1	5,600,000	Member	Sell
2025-07-04 08:54:15	2040 On 07/08/2025			Bond Future	1	18,800,000	Member	Buy
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	8,400,000	Member	Buy
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	3,300,000	Client	Sell
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	6,900,000	Member	Sell
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	8,400,000	Member	Sell
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	3,300,000	Member	Sell
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	200,000	Member	Buy
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	6,900,000	Member	Buy
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	3,300,000	Member	Buy
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	8,400,000	Client	Sell
2025-07-04 09:49:38	2040 On 07/08/2025			Bond Future	1	6,900,000	Client	Sell
2025-07-04 09:52:37	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-07-04 09:54:06	2040 On 07/08/2025			Bond Future	1	4,100,000	Member	Buy
2025-07-04 09:54:06	2040 On 07/08/2025			Bond Future	1	4,100,000	Member	Sell
2025-07-04 09:54:06	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-07-04 09:54:06	2040 On 07/08/2025			Bond Future	1	4,100,000	Client	Buy
2025-07-04 09:54:06	2040 On 07/08/2025			Bond Future	1	1,500,000	Client	Buy
2025-07-04 13:03:47	2040 On 07/08/2025			Bond Future	1	92,900,000	Member	Sell
2025-07-04 13:03:47	2040 On 07/08/2025			Bond Future	1	92,900,000	Member	Buy
2025-07-04 13:06:57	2040 On 07/08/2025			Bond Future	1	92,900,000	Member	Buy
2025-07-04 13:06:57	2040 On 07/08/2025			Bond Future	1	17,300,000	Member	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	9,400,000	Member	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	2,600,000	Client	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	4,500,000	Member	Buy
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	9,400,000	Client	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	4,500,000	Client	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	4,500,000	Member	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Buy
2025-07-04 14:15:42	2040 On 07/08/2025			Bond Future	1	9,400,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	5,700,000	Client	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	4,400,000	Client	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	5,900,000	Member	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	4,400,000	Member	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	5,900,000	Client	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	4,400,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	5,900,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-07-04 14:15:43	2040 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
2025-07-04 14:15:44	2040 On 07/08/2025			Bond Future	1	35,300,000	Member	Buy
2025-07-04 14:15:44	2040 On 07/08/2025			Bond Future	1	17,300,000	Client	Sell
2025-07-04 14:15:44	2040 On 07/08/2025			Bond Future	1	35,300,000	Client	Sell
2025-07-04 14:15:44	2040 On 07/08/2025			Bond Future	1	17,300,000	Member	Buy
2025-07-04 14:15:44	2040 On 07/08/2025			Bond Future	1	35,300,000	Member	Sell
Total for 2040 Bond Future					62	655,000,000		
2025-07-04 11:30:58	2044 On 07/08/2025			Bond Future	1	228,400,000	Member	Sell
2025-07-04 12:11:26	2044 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-07-04 13:31:10	2044 On 07/08/2025			Bond Future	1	181,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-04 13:31:10	2044 On 07/08/2025			Bond Future	1	181,000,000	Member	Sell
2025-07-04 13:31:10	2044 On 07/08/2025			Bond Future	1	181,000,000	Client	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	15,400,000	Member	Sell
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	15,400,000	Member	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	5,400,000	Member	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	25,000,000	Client	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	1,600,000	Client	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	25,000,000	Member	Sell
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	5,400,000	Member	Sell
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	5,400,000	Client	Buy
2025-07-04 13:31:11	2044 On 07/08/2025			Bond Future	1	15,400,000	Client	Buy
Total for 2044 Bond Future					16	913,600,000		
2025-07-04 14:42:58	R035 On 07/08/2025			Bond Future	1	100,000,000	Member	Buy
2025-07-04 14:43:28	R035 On 07/08/2025			Bond Future	1	100,000,000	Member	Sell
2025-07-04 15:28:12	R035 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-07-04 16:39:59	R035 On 07/08/2025			Bond Future	1	25,000,000	Client	Sell
Total for R035 Bond Future					4	250,000,000		
2025-07-04 09:49:08	R210 On 06/11/2025			Bond Future	1	74,000,000	Member	Sell
2025-07-04 09:50:10	R210 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-07-04 14:18:09	R210 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-07-04 14:18:09	R210 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-07-04 14:18:09	R210 On 06/11/2025			Bond Future	1	1,700,000	Client	Buy
2025-07-04 14:18:09	R210 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-07-04 14:18:09	R210 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-07-04 14:18:09	R210 On 06/11/2025			Bond Future	1	2,300,000	Client	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	4,400,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	9,800,000	Client	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	9,800,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	2,200,000	Client	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	9,300,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	7,300,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	9,300,000	Client	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	2,200,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	7,300,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	4,400,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	9,800,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	2,200,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	7,300,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	9,300,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	15,800,000	Member	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	15,800,000	Member	Sell
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	4,400,000	Client	Buy
2025-07-04 14:18:10	R210 On 06/11/2025			Bond Future	1	15,800,000	Client	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	15,400,000	Member	Sell
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	15,400,000	Member	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	900,000	Client	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-07-04 14:18:11	R210 On 06/11/2025			Bond Future	1	15,400,000	Client	Buy
2025-07-04 15:44:09	R210 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-07-04 15:44:09	R210 On 06/11/2025			Bond Future	1	200,000	Client	Buy
Total for R210 Bond Future					46	296,000,000		
Grand Total for all Instruments					156	5,123,000,000		