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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/02/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-12 17:13:14	2030 On 08/05/2025			Bond Future	1	1,600,000	Member	Sell
2025-02-12 17:21:59	2030 On 08/05/2025			Bond Future	1	1,600,000	Client	Buy
Total for 2030 Bond Future					2	3,200,000		
2025-02-12 12:45:16	2037 On 08/05/2025			Bond Future	1	4,400,000	Member	Buy
2025-02-12 12:45:16	2037 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-02-12 12:48:01	2037 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-02-12 12:48:01	2037 On 08/05/2025			Bond Future	1	4,400,000	Client	Buy
2025-02-12 13:03:52	2037 On 08/05/2025			Bond Future	1	4,400,000	Client	Sell
2025-02-12 13:03:52	2037 On 08/05/2025			Bond Future	1	4,400,000	Member	Buy
2025-02-12 13:04:29	2037 On 08/05/2025			Bond Future	1	4,400,000	Member	Sell
2025-02-12 13:04:29	2037 On 08/05/2025			Bond Future	1	4,400,000	Client	Buy
2025-02-12 17:13:14	2037 On 08/05/2025			Bond Future	1	143,200,000	Member	Buy
2025-02-12 17:22:48	2037 On 08/05/2025			Bond Future	1	122,400,000	Member	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	3,100,000	Member	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	1,400,000	Member	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	16,300,000	Member	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	122,400,000	Member	Buy
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	1,400,000	Member	Buy
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	1,400,000	Client	Sell

Matched Time	Contract Details	Strike	Call/Put	Product	No of Trades	Nominal	Trade Type	Buy/Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	3,100,000	Client	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	122,400,000	Client	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	16,300,000	Client	Sell
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	3,100,000	Member	Buy
2025-02-12 17:24:41	2037 On 08/05/2025			Bond Future	1	16,300,000	Member	Buy
Total for 2037 Bond Future					21	608,000,000		
2025-02-12 15:19:26	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-02-12 15:19:26	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-02-12 15:20:22	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-02-12 15:20:55	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-02-12 15:44:16	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
2025-02-12 15:44:16	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-02-12 15:44:27	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Sell
2025-02-12 15:48:49	2040 On 08/05/2025			Bond Future	1	4,000,000	Member	Buy
Total for 2040 Bond Future					8	32,000,000		
2025-02-12 12:30:27	IGOV On 08/05/2025			Index Future	1	10,000	Member	Buy
2025-02-12 12:30:27	IGOV On 08/05/2025			Index Future	1	10,000	Member	Sell
2025-02-12 12:36:34	IGOV On 08/05/2025			Index Future	1	10,000	Member	Sell
2025-02-12 12:36:34	IGOV On 08/05/2025			Index Future	1	10,000	Client	Buy
Total for IGOV Index Future					4	40,000		
2025-02-12 17:44:07	R186 On 08/05/2025			Bond Future	1	196,000,000	Member	Sell
2025-02-12 17:57:34	R186 On 08/05/2025			Bond Future	1	58,400,000	Member	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	8,000,000	Member	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	11,500,000	Member	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	43,500,000	Member	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	9,900,000	Member	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	64,700,000	Member	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	64,700,000	Member	Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	58,400,000	Member	Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	58,400,000	Client	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	11,500,000	Client	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	8,000,000	Member	Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	9,900,000	Client	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	9,900,000	Member	Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	43,500,000	Member	Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	11,500,000	Member	Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	43,500,000	Client	Buy
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	64,700,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-02-12 17:59:35	R186 On 08/05/2025			Bond Future	1	8,000,000	Client	Buy
Total for R186 Bond Future					19	784,000,000		
2025-02-12 15:17:15	R214 On 08/05/2025			Bond Future	1	5,500,000	Member	Sell
2025-02-12 15:36:47	R214 On 08/05/2025			Bond Future	1	5,500,000	Client	Buy
Total for R214 Bond Future					2	11,000,000		
Grand Total for all Instruments					56	1,438,240,000		