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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-09 11:50:05	2030 On 07/08/2025			Bond Future	1	70,000,000	Member	Sell
2025-05-09 13:02:30	2030 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy
2025-05-09 13:04:03	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
2025-05-09 13:04:03	2030 On 07/08/2025			Bond Future	1	50,000,000	Client	Buy
2025-05-09 13:04:03	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-05-09 13:04:03	2030 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-05-09 13:04:03	2030 On 07/08/2025			Bond Future	1	20,000,000	Client	Buy
2025-05-09 16:48:20	2030 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-05-09 16:53:22	2030 On 07/08/2025			Bond Future	1	27,900,000	Member	Sell
2025-05-09 17:11:31	2030 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-05-09 17:11:53	2030 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-05-09 17:11:53	2030 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-05-09 17:13:59	2030 On 07/08/2025			Bond Future	1	27,900,000	Member	Buy
2025-05-09 17:14:30	2030 On 07/08/2025			Bond Future	1	27,900,000	Client	Buy
2025-05-09 17:14:30	2030 On 07/08/2025			Bond Future	1	27,900,000	Member	Sell
Total for 2030 Bond Future					15	397,600,000		
2025-05-09 16:48:20	2032 On 07/08/2025			Bond Future	1	52,900,000	Member	Buy
2025-05-09 16:48:20	2032 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-05-09 17:08:18	2032 On 07/08/2025			Bond Future	1	52,900,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-09 17:08:47	2032 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-05-09 17:08:51	2032 On 07/08/2025			Bond Future	1	52,900,000	Member	Buy
2025-05-09 17:08:51	2032 On 07/08/2025			Bond Future	1	52,900,000	Client	Sell
2025-05-09 17:09:19	2032 On 07/08/2025			Bond Future	1	1,100,000	Client	Sell
2025-05-09 17:09:19	2032 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-05-09 17:09:19	2032 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-05-09 17:09:19	2032 On 07/08/2025			Bond Future	1	1,900,000	Member	Sell
2025-05-09 17:09:19	2032 On 07/08/2025			Bond Future	1	1,900,000	Client	Sell
Total for 2032 Bond Future					11	223,600,000		
2025-05-09 15:20:21	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Buy
2025-05-09 15:20:21	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Sell
2025-05-09 15:34:43	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Sell
2025-05-09 15:34:43	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Buy
2025-05-09 15:45:54	2040 On 07/08/2025			Bond Future	1	5,700,000	Client	Sell
2025-05-09 15:45:54	2040 On 07/08/2025			Bond Future	1	5,700,000	Member	Buy
Total for 2040 Bond Future					6	34,200,000		
2025-05-09 12:04:11	IGOV On 07/08/2025			Index Future	1	180,000	Member	Buy
2025-05-09 12:04:47	IGOV On 07/08/2025			Index Future	1	180,000	Member	Sell
Total for IGOV Index Future					2	360,000		
2025-05-09 16:48:20	R035 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-05-09 17:13:27	R035 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
Total for R035 Bond Future					2	4,000,000		
2025-05-09 15:17:00	R186 On 07/08/2025			Bond Future	1	6,200,000	Member	Sell
2025-05-09 16:01:32	R186 On 07/08/2025			Bond Future	1	6,200,000	Client	Buy
2025-05-09 16:48:20	R186 On 07/08/2025			Bond Future	1	13,600,000	Member	Buy
2025-05-09 16:53:22	R186 On 07/08/2025			Bond Future	1	60,100,000	Member	Sell
2025-05-09 17:06:03	R186 On 07/08/2025			Bond Future	1	7,500,000	Member	Sell
2025-05-09 17:06:59	R186 On 07/08/2025			Bond Future	1	6,100,000	Member	Sell
2025-05-09 17:06:59	R186 On 07/08/2025			Bond Future	1	6,100,000	Client	Sell
2025-05-09 17:06:59	R186 On 07/08/2025			Bond Future	1	7,500,000	Member	Buy
2025-05-09 17:06:59	R186 On 07/08/2025			Bond Future	1	7,500,000	Client	Sell
2025-05-09 17:06:59	R186 On 07/08/2025			Bond Future	1	6,100,000	Member	Buy
2025-05-09 17:14:56	R186 On 07/08/2025			Bond Future	1	60,100,000	Client	Buy
2025-05-09 17:16:02	R186 On 07/08/2025			Bond Future	1	75,200,000	Member	Sell
2025-05-09 17:31:57	R186 On 07/08/2025			Bond Future	1	75,200,000	Member	Buy
2025-05-09 17:32:32	R186 On 07/08/2025			Bond Future	1	75,200,000	Client	Buy
2025-05-09 17:32:32	R186 On 07/08/2025			Bond Future	1	75,200,000	Member	Sell
Total for R186 Bond Future					15	487,800,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-09 17:09:46	R213 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-05-09 17:23:20	R213 On 07/08/2025			Bond Future	1	3,000,000	Member	Sell
2025-05-09 17:23:57	R213 On 07/08/2025			Bond Future	1	3,000,000	Member	Buy
2025-05-09 17:23:57	R213 On 07/08/2025			Bond Future	1	3,000,000	Client	Sell
Total for R213 Bond Future					4	12,000,000		
2025-05-09 16:36:11	R214 On 07/08/2025			Bond Future	1	4,900,000	Member	Buy
2025-05-09 16:36:11	R214 On 07/08/2025			Bond Future	1	4,900,000	Member	Sell
2025-05-09 16:55:46	R214 On 07/08/2025			Bond Future	1	4,900,000	Member	Buy
2025-05-09 16:55:46	R214 On 07/08/2025			Bond Future	1	4,900,000	Client	Sell
Total for R214 Bond Future					4	19,600,000		
Grand Total for all Instruments					59	1,179,160,000		