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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 27/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-27 08:37:50	2030 On 07/08/2025			Bond Future	1	3,400,000	Member	Buy
2025-05-27 08:38:21	2030 On 07/08/2025			Bond Future	1	3,400,000	Member	Sell
2025-05-27 08:46:50	2030 On 07/08/2025			Bond Future	1	3,400,000	Member	Buy
2025-05-27 08:46:50	2030 On 07/08/2025			Bond Future	1	3,400,000	Client	Sell
2025-05-27 16:43:27	2030 On 07/08/2025			Bond Future	1	247,000,000	Member	Buy
2025-05-27 16:43:27	2030 On 07/08/2025			Bond Future	1	247,000,000	Member	Sell
2025-05-27 17:01:33	2030 On 07/08/2025			Bond Future	1	247,000,000	Member	Sell
2025-05-27 17:01:33	2030 On 07/08/2025			Bond Future	1	14,700,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	25,500,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	17,200,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	4,200,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	16,700,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	7,000,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	15,600,000	Member	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	4,200,000	Member	Sell
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	16,700,000	Member	Sell
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	16,700,000	Client	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	7,000,000	Client	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	15,600,000	Member	Sell
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	25,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	17,200,000	Client	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	7,000,000	Member	Sell
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	25,500,000	Client	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	4,200,000	Client	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	15,600,000	Client	Buy
2025-05-27 17:10:39	2030 On 07/08/2025			Bond Future	1	17,200,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	14,700,000	Client	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	13,900,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	63,600,000	Client	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	15,300,000	Client	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	13,900,000	Client	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	14,700,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	28,400,000	Client	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	15,300,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	63,600,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	28,400,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	24,900,000	Client	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	24,900,000	Member	Sell
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	63,600,000	Member	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	28,400,000	Member	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	24,900,000	Member	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	15,300,000	Member	Buy
2025-05-27 17:10:40	2030 On 07/08/2025			Bond Future	1	13,900,000	Member	Buy
Total for 2030 Bond Future					43	1,495,600,000		
2025-05-27 10:09:12	2037 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-05-27 10:09:31	2037 On 07/08/2025			Bond Future	1	15,000,000	Member	Buy
2025-05-27 10:25:54	2037 On 07/08/2025			Bond Future	1	15,000,000	Client	Buy
2025-05-27 10:25:54	2037 On 07/08/2025			Bond Future	1	15,000,000	Member	Sell
2025-05-27 10:52:56	2037 On 07/08/2025			Bond Future	1	17,600,000	Member	Sell
2025-05-27 11:20:38	2037 On 07/08/2025			Bond Future	1	17,600,000	Member	Buy
2025-05-27 11:21:13	2037 On 07/08/2025			Bond Future	1	17,600,000	Client	Buy
2025-05-27 11:21:13	2037 On 07/08/2025			Bond Future	1	17,600,000	Member	Sell
2025-05-27 11:24:29	2037 On 07/08/2025			Bond Future	1	78,600,000	Member	Sell
2025-05-27 15:31:51	2037 On 07/08/2025			Bond Future	1	78,600,000	Client	Buy
Total for 2037 Bond Future					10	287,600,000		
2025-05-27 15:28:03	2040 On 07/08/2025			Bond Future	1	14,000,000	Member	Sell
2025-05-27 17:32:06	2040 On 07/08/2025			Bond Future	1	14,000,000	Member	Buy
2025-05-27 17:34:05	2040 On 07/08/2025			Bond Future	1	14,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-27 17:34:05	2040 On 07/08/2025			Bond Future	1	14,000,000	Client	Buy
Total for 2040 Bond Future					4	56,000,000		
2025-05-27 17:32:58	2044 On 07/08/2025			Bond Future	1	5,500,000	Member	Sell
2025-05-27 17:45:26	2044 On 07/08/2025			Bond Future	1	3,800,000	Member	Buy
2025-05-27 17:46:19	2044 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-05-27 17:46:19	2044 On 07/08/2025			Bond Future	1	3,800,000	Client	Buy
2025-05-27 17:46:19	2044 On 07/08/2025			Bond Future	1	3,800,000	Member	Sell
2025-05-27 17:46:19	2044 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-05-27 17:46:19	2044 On 07/08/2025			Bond Future	1	1,700,000	Client	Buy
Total for 2044 Bond Future					7	22,000,000		
2025-05-27 12:17:39	2050 On 06/11/2025			Bond Future	1	167,100,000	Member	Buy
2025-05-27 12:18:33	2050 On 06/11/2025			Bond Future	1	12,300,000	Member	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	83,500,000	Member	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	9,200,000	Member	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	3,700,000	Member	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	48,000,000	Member	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	10,400,000	Member	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	48,000,000	Member	Buy
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	3,700,000	Member	Buy
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	83,500,000	Member	Buy
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	10,400,000	Member	Buy
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	9,200,000	Client	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	48,000,000	Client	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	10,400,000	Client	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	9,200,000	Member	Buy
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	3,700,000	Client	Sell
2025-05-27 14:59:18	2050 On 06/11/2025			Bond Future	1	83,500,000	Client	Sell
2025-05-27 14:59:19	2050 On 06/11/2025			Bond Future	1	12,300,000	Client	Sell
2025-05-27 14:59:19	2050 On 06/11/2025			Bond Future	1	12,300,000	Member	Buy
Total for 2050 Bond Future					19	668,400,000		
2025-05-27 09:44:10	R033 On 07/08/2025			Bond Future	1	10,800,000	Member	Buy
2025-05-27 10:08:43	R033 On 07/08/2025			Bond Future	1	10,800,000	Client	Sell
2025-05-27 15:28:03	R033 On 07/08/2025			Bond Future	1	24,000,000	Member	Sell
2025-05-27 17:33:54	R033 On 07/08/2025			Bond Future	1	24,000,000	Client	Buy
Total for R033 Bond Future					4	69,600,000		
2025-05-27 15:28:03	R035 On 07/08/2025			Bond Future	1	14,800,000	Member	Sell
2025-05-27 17:23:51	R035 On 07/08/2025			Bond Future	1	14,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-27 17:25:41	R035 On 07/08/2025			Bond Future	1	14,800,000	Client	Buy
2025-05-27 17:25:41	R035 On 07/08/2025			Bond Future	1	14,800,000	Member	Sell
Total for R035 Bond Future					4	59,200,000		
2025-05-27 15:28:03	R038 On 07/08/2025			Bond Future	1	12,700,000	Member	Sell
2025-05-27 17:48:08	R038 On 07/08/2025			Bond Future	1	12,700,000	Member	Buy
2025-05-27 17:48:44	R038 On 07/08/2025			Bond Future	1	12,700,000	Member	Sell
2025-05-27 17:48:44	R038 On 07/08/2025			Bond Future	1	12,700,000	Client	Buy
Total for R038 Bond Future					4	50,800,000		
2025-05-27 08:37:50	R186 On 07/08/2025			Bond Future	1	8,400,000	Member	Sell
2025-05-27 08:38:47	R186 On 07/08/2025			Bond Future	1	8,400,000	Member	Buy
2025-05-27 08:47:30	R186 On 07/08/2025			Bond Future	1	8,400,000	Client	Buy
2025-05-27 08:47:30	R186 On 07/08/2025			Bond Future	1	8,400,000	Member	Sell
Total for R186 Bond Future					4	33,600,000		
2025-05-27 11:24:29	R213 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-05-27 11:24:29	R213 On 07/08/2025			Bond Future	1	89,900,000	Member	Sell
2025-05-27 15:27:13	R213 On 07/08/2025			Bond Future	1	89,900,000	Client	Buy
2025-05-27 15:34:21	R213 On 07/08/2025			Bond Future	1	1,400,000	Client	Buy
Total for R213 Bond Future					4	182,600,000		
Grand Total for all Instruments					103	2,925,400,000		