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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/05/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-28 15:43:04	2030 On 07/08/2025			Bond Future	1	103,500,000	Member	Buy
2025-05-28 16:26:44	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-05-28 16:27:12	2030 On 07/08/2025			Bond Future	1	33,500,000	Member	Sell
2025-05-28 16:27:12	2030 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-05-28 16:27:12	2030 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy
2025-05-28 16:27:12	2030 On 07/08/2025			Bond Future	1	33,500,000	Member	Buy
2025-05-28 16:27:12	2030 On 07/08/2025			Bond Future	1	33,500,000	Client	Sell
2025-05-28 16:27:12	2030 On 07/08/2025			Bond Future	1	50,000,000	Client	Sell
2025-05-28 16:27:13	2030 On 07/08/2025			Bond Future	1	20,000,000	Client	Sell
2025-05-28 16:27:13	2030 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
Total for 2030 Bond Future					10	414,000,000		
2025-05-28 13:54:45	2037 On 07/08/2025			Bond Future	1	25,300,000	Member	Buy
2025-05-28 13:54:45	2037 On 07/08/2025			Bond Future	1	25,300,000	Member	Sell
2025-05-28 13:57:21	2037 On 07/08/2025			Bond Future	1	25,300,000	Member	Sell
2025-05-28 13:57:21	2037 On 07/08/2025			Bond Future	1	25,300,000	Client	Buy
2025-05-28 17:45:30	2037 On 07/08/2025			Bond Future	1	2,100,000	Member	Sell
2025-05-28 17:56:38	2037 On 07/08/2025			Bond Future	1	2,100,000	Client	Buy
Total for 2037 Bond Future					6	105,400,000		
2025-05-28 16:05:58	2040 On 07/08/2025			Bond Future	1	861,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-28 16:40:14	2040 On 07/08/2025			Bond Future	1	139,500,000	Member	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	9,000,000	Member	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	4,500,000	Member	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	17,500,000	Member	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	4,800,000	Member	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	4,800,000	Client	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	9,000,000	Client	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	4,500,000	Client	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	17,500,000	Client	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	4,500,000	Member	Buy
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	9,000,000	Member	Buy
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	17,500,000	Member	Buy
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	58,300,000	Client	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	58,300,000	Member	Buy
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	58,300,000	Member	Sell
2025-05-28 16:50:33	2040 On 07/08/2025			Bond Future	1	4,800,000	Member	Buy
2025-05-28 16:50:34	2040 On 07/08/2025			Bond Future	1	44,600,000	Client	Sell
2025-05-28 16:50:34	2040 On 07/08/2025			Bond Future	1	44,600,000	Member	Buy
2025-05-28 16:50:34	2040 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-05-28 16:50:34	2040 On 07/08/2025			Bond Future	1	300,000	Client	Sell
2025-05-28 16:50:34	2040 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-05-28 16:50:34	2040 On 07/08/2025			Bond Future	1	44,600,000	Member	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	6,100,000	Member	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	250,200,000	Member	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	14,600,000	Client	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	14,600,000	Member	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	250,200,000	Member	Buy
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	1,400,000	Client	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	6,100,000	Client	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	6,100,000	Member	Buy
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	250,200,000	Client	Sell
2025-05-28 16:51:26	2040 On 07/08/2025			Bond Future	1	14,600,000	Member	Buy
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	10,900,000	Client	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	4,900,000	Member	Buy
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	3,600,000	Member	Buy
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	32,800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	4,900,000 Client	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	32,800,000 Client	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	17,600,000 Member	Buy
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	10,900,000 Member	Buy
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	1,500,000 Member	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	17,600,000 Client	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	1,500,000 Member	Buy
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	3,600,000 Member	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	17,600,000 Member	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	4,900,000 Member	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	10,900,000 Member	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	32,800,000 Member	Sell
2025-05-28 16:51:27	2040 On 07/08/2025			Bond Future	1	3,600,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,800,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	31,300,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	26,900,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,200,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,500,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	500,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,800,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	37,500,000 Member	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	500,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	26,900,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,200,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,800,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	31,300,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,200,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,500,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	2,500,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	500,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	37,500,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	26,900,000 Member	Buy
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	31,300,000 Client	Sell
2025-05-28 16:51:28	2040 On 07/08/2025			Bond Future	1	37,500,000 Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	3,200,000 Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	8,600,000 Member	Buy
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	3,200,000 Member	Buy
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	800,000 Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	200,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	800,000	Member	Buy
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	200,000	Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	1,100,000	Member	Buy
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	1,100,000	Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	80,500,000	Member	Buy
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	8,600,000	Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	8,600,000	Member	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	200,000	Member	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	3,200,000	Member	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	800,000	Member	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	1,100,000	Member	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	80,500,000	Client	Sell
2025-05-28 16:51:29	2040 On 07/08/2025			Bond Future	1	80,500,000	Member	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	2,700,000	Member	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	2,200,000	Member	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	35,100,000	Member	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	35,100,000	Client	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	139,500,000	Client	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	1,400,000	Client	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	2,700,000	Client	Sell
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	35,100,000	Member	Buy
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	139,500,000	Member	Buy
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	2,700,000	Member	Buy
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	2,200,000	Member	Buy
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-05-28 16:51:30	2040 On 07/08/2025			Bond Future	1	2,200,000	Client	Sell
Total for 2040 Bond Future					106	3,446,400,000		
2025-05-28 17:09:27	2046 On 07/08/2025			Bond Future	1	51,000,000	Member	Sell
2025-05-28 17:14:57	2046 On 07/08/2025			Bond Future	1	51,000,000	Member	Buy
2025-05-28 17:15:21	2046 On 07/08/2025			Bond Future	1	51,000,000	Client	Buy
2025-05-28 17:15:21	2046 On 07/08/2025			Bond Future	1	51,000,000	Member	Sell
Total for 2046 Bond Future					4	204,000,000		
2025-05-28 13:48:12	IGOV On 07/08/2025			Index Future	1	50,000	Member	Buy
2025-05-28 13:48:12	IGOV On 07/08/2025			Index Future	1	50,000	Member	Sell
2025-05-28 13:54:13	IGOV On 07/08/2025			Index Future	1	50,000	Client	Buy
2025-05-28 13:54:13	IGOV On 07/08/2025			Index Future	1	50,000	Member	Sell
Total for IGOV Index Future					4	200,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-05-28 17:45:30	R213 On 07/08/2025			Bond Future	1	2,300,000	Member	Sell
2025-05-28 17:58:32	R213 On 07/08/2025			Bond Future	1	2,300,000	Client	Buy
Total for R213 Bond Future					2	4,600,000		
2025-05-28 11:14:33	R248 On 07/08/2025			Bond Future	1	310,000,000	Member	Sell
2025-05-28 11:15:15	R248 On 07/08/2025			Bond Future	1	310,000,000	Member	Buy
2025-05-28 15:00:57	R248 On 07/08/2025			Bond Future	1	310,000,000	Member	Buy
2025-05-28 15:01:21	R248 On 07/08/2025			Bond Future	1	310,000,000	Member	Sell
Total for R248 Bond Future					4	1,240,000,000		
Grand Total for all Instruments					136	5,414,600,000		