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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 04/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-04 10:17:39	2029 On 06/11/2025			Bond Future	1	300,000	Member	Sell
2025-09-04 10:17:39	2029 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-04 11:14:04	2029 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-04 11:14:04	2029 On 06/11/2025			Bond Future	1	300,000	Client	Sell
Total for 2029 Bond Future					4	1,200,000		
2025-09-04 09:33:48	2030 On 06/11/2025			Bond Future	1	11,000,000	Member	Sell
2025-09-04 10:22:06	2030 On 06/11/2025			Bond Future	1	11,000,000	Client	Buy
2025-09-04 14:23:35	2030 On 06/11/2025			Bond Future	1	2,600,000	Member	Buy
2025-09-04 14:50:00	2030 On 06/11/2025			Bond Future	1	2,600,000	Client	Sell
2025-09-04 15:39:03	2030 On 06/11/2025			Bond Future	1	50,000,000	Member	Buy
2025-09-04 15:39:22	2030 On 06/11/2025			Bond Future	1	50,000,000	Member	Sell
Total for 2030 Bond Future					6	127,200,000		
2025-09-04 13:15:40	2032 On 06/11/2025			Bond Future	1	2,900,000	Member	Sell
2025-09-04 13:22:13	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-04 13:31:30	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-09-04 13:34:46	2032 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-09-04 13:34:46	2032 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-09-04 13:34:46	2032 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-09-04 13:34:46	2032 On 06/11/2025			Bond Future	1	1,900,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-04 13:34:46	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-04 13:39:44	2032 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-09-04 15:39:03	2032 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-09-04 15:39:33	2032 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
Total for 2032 Bond Future					11	73,600,000		
2025-09-04 16:04:54	2037 On 06/11/2025			Bond Future	1	35,000,000	Member	Buy
2025-09-04 16:05:22	2037 On 06/11/2025			Bond Future	1	35,000,000	Member	Sell
Total for 2037 Bond Future					2	70,000,000		
2025-09-04 11:32:36	2040 On 06/11/2025			Bond Future	1	19,300,000	Member	Buy
2025-09-04 11:38:27	2040 On 06/11/2025			Bond Future	1	11,200,000	Member	Sell
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	4,000,000	Member	Sell
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	4,100,000	Member	Sell
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	11,200,000	Member	Buy
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	4,100,000	Member	Buy
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	4,000,000	Client	Sell
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	4,100,000	Client	Sell
2025-09-04 11:38:53	2040 On 06/11/2025			Bond Future	1	11,200,000	Client	Sell
2025-09-04 13:05:24	2040 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-04 13:34:55	2040 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-09-04 16:30:02	2040 On 06/11/2025			Bond Future	1	60,000,000	Member	Buy
2025-09-04 16:30:32	2040 On 06/11/2025			Bond Future	1	60,000,000	Member	Sell
Total for 2040 Bond Future					14	201,200,000		
2025-09-04 14:23:35	R035 On 06/11/2025			Bond Future	1	1,600,000	Member	Buy
2025-09-04 14:49:28	R035 On 06/11/2025			Bond Future	1	1,600,000	Client	Sell
2025-09-04 16:04:54	R035 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-09-04 16:05:12	R035 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-09-04 16:59:25	R035 On 06/11/2025			Bond Future	1	4,700,000	Member	Buy
2025-09-04 17:20:47	R035 On 06/11/2025			Bond Future	1	30,100,000	Member	Buy
2025-09-04 17:21:26	R035 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-09-04 17:23:12	R035 On 06/11/2025			Bond Future	1	2,200,000	Member	Sell
2025-09-04 17:23:12	R035 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
2025-09-04 17:23:12	R035 On 06/11/2025			Bond Future	1	1,200,000	Client	Sell
2025-09-04 17:23:12	R035 On 06/11/2025			Bond Future	1	2,200,000	Member	Buy
2025-09-04 17:23:12	R035 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-09-04 17:23:12	R035 On 06/11/2025			Bond Future	1	2,200,000	Client	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	100,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	100,000	Client	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	500,000	Client	Sell
2025-09-04 17:23:13	R035 On 06/11/2025			Bond Future	1	100,000	Member	Buy
2025-09-04 17:43:15	R035 On 06/11/2025			Bond Future	1	30,100,000	Client	Sell
Total for R035 Bond Future					28	142,200,000		
Grand Total for all Instruments					65	615,400,000		