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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 05/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-05 10:40:08	2030 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-09-05 10:42:02	2030 On 05/02/2026			Bond Future	1	2,000,000	Member	Buy
2025-09-05 11:12:20	2030 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-09-05 11:13:09	2030 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-09-05 11:27:52	2030 On 05/02/2026			Bond Future	1	2,000,000	Member	Sell
2025-09-05 11:27:52	2030 On 05/02/2026			Bond Future	1	2,000,000	Client	Buy
Total for 2030 Bond Future					6	68,000,000		
2025-09-05 09:41:18	2032 On 06/11/2025			Bond Future	1	3,200,000	Client	Buy
2025-09-05 09:41:18	2032 On 06/11/2025			Bond Future	1	3,200,000	Client	Sell
2025-09-05 10:10:59	2032 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-09-05 11:06:06	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	14,000,000	Member	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	9,000,000	Member	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	14,000,000	Client	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	9,000,000	Client	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	14,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-05 11:09:56	2032 On 06/11/2025			Bond Future	1	9,000,000	Member	Sell
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-05 11:09:57	2032 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-09-05 11:12:20	2032 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-09-05 11:13:34	2032 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
Total for 2032 Bond Future					23	146,400,000		
2025-09-05 16:09:05	2033 On 06/11/2025			Bond Future	1	765,000,000	Member	Sell
2025-09-05 16:10:01	2033 On 06/11/2025			Bond Future	1	7,900,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	8,100,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	35,900,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	270,800,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	37,400,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	700,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	1,800,000	Member	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	1,800,000	Client	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	37,400,000	Client	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	700,000	Client	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	700,000	Member	Sell
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	8,100,000	Member	Sell
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	35,900,000	Client	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	270,800,000	Member	Sell
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	8,100,000	Client	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	270,800,000	Client	Buy
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	35,900,000	Member	Sell
2025-09-05 16:39:58	2033 On 06/11/2025			Bond Future	1	37,400,000	Member	Sell
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	40,100,000	Client	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	11,800,000	Client	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	11,800,000	Member	Sell
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	10,300,000	Member	Sell
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	40,100,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	10,300,000	Client	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	11,800,000	Member	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	40,100,000	Member	Buy
2025-09-05 16:39:59	2033 On 06/11/2025			Bond Future	1	10,300,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	95,800,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	29,000,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	33,700,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	146,600,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	95,800,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	7,900,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	7,900,000	Member	Sell
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	30,100,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	3,500,000	Member	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	33,700,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	95,800,000	Member	Sell
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	3,500,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	146,600,000	Member	Sell
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	30,100,000	Member	Sell
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	29,000,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	29,000,000	Member	Sell
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	30,100,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	3,500,000	Member	Sell
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	146,600,000	Client	Buy
2025-09-05 16:40:00	2033 On 06/11/2025			Bond Future	1	33,700,000	Member	Sell
Total for 2033 Bond Future					52	3,060,000,000		
2025-09-05 15:28:15	2037 On 06/11/2025			Bond Future	1	90,500,000	Member	Sell
2025-09-05 15:28:55	2037 On 06/11/2025			Bond Future	1	55,400,000	Member	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	2,500,000	Member	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	22,300,000	Member	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	2,500,000	Client	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	400,000	Client	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	22,300,000	Client	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	2,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-05 15:34:15	2037 On 06/11/2025			Bond Future	1	22,300,000	Member	Sell
2025-09-05 15:34:16	2037 On 06/11/2025			Bond Future	1	9,700,000	Client	Buy
2025-09-05 15:34:16	2037 On 06/11/2025			Bond Future	1	9,700,000	Member	Sell
2025-09-05 15:34:16	2037 On 06/11/2025			Bond Future	1	9,700,000	Member	Buy
2025-09-05 16:53:56	2037 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-09-05 17:31:13	2037 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
Total for 2037 Bond Future					19	253,200,000		
2025-09-05 09:39:54	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-09-05 09:57:59	R035 On 06/11/2025			Bond Future	1	7,000,000	Member	Buy
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	7,000,000	Client	Buy
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
2025-09-05 09:58:37	R035 On 06/11/2025			Bond Future	1	7,000,000	Member	Sell
2025-09-05 12:34:36	R035 On 06/11/2025			Bond Future	1	14,100,000	Member	Buy
2025-09-05 12:48:21	R035 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	6,500,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	1,100,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	500,000	Client	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	3,400,000	Member	Buy
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	6,500,000	Client	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	1,100,000	Client	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	6,500,000	Member	Buy
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	1,100,000	Member	Buy
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	3,400,000	Client	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	1,700,000	Client	Sell
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-09-05 12:54:28	R035 On 06/11/2025			Bond Future	1	1,700,000	Member	Buy
2025-09-05 12:54:29	R035 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-09-05 12:54:29	R035 On 06/11/2025			Bond Future	1	200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-09-05 12:54:29	R035 On 06/11/2025			Bond Future	1	300,000 Client	Sell
2025-09-05 12:54:29	R035 On 06/11/2025			Bond Future	1	300,000 Member	Sell
2025-09-05 12:54:29	R035 On 06/11/2025			Bond Future	1	200,000 Member	Buy
Total for R035 Bond Future					35	96,400,000	
2025-09-05 12:28:36	R209 On 06/11/2025			Bond Future	1	10,000,000 Member	Sell
2025-09-05 12:31:46	R209 On 06/11/2025			Bond Future	1	2,800,000 Member	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	3,300,000 Member	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	2,200,000 Member	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	1,700,000 Member	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	2,800,000 Client	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	2,200,000 Client	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	3,300,000 Member	Sell
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	3,300,000 Client	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	1,700,000 Client	Buy
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	2,200,000 Member	Sell
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	1,700,000 Member	Sell
2025-09-05 12:32:36	R209 On 06/11/2025			Bond Future	1	2,800,000 Member	Sell
2025-09-05 16:53:56	R209 On 06/11/2025			Bond Future	1	3,900,000 Member	Sell
2025-09-05 17:27:29	R209 On 06/11/2025			Bond Future	1	1,400,000 Member	Buy
2025-09-05 17:28:47	R209 On 06/11/2025			Bond Future	1	2,500,000 Member	Buy
2025-09-05 17:28:47	R209 On 06/11/2025			Bond Future	1	1,400,000 Member	Sell
2025-09-05 17:28:47	R209 On 06/11/2025			Bond Future	1	1,400,000 Client	Buy
2025-09-05 17:28:47	R209 On 06/11/2025			Bond Future	1	2,500,000 Member	Sell
2025-09-05 17:28:47	R209 On 06/11/2025			Bond Future	1	2,500,000 Client	Buy
Total for R209 Bond Future					20	55,600,000	
Grand Total for all Instruments					155	3,679,600,000	