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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-18 11:43:31	2030 On 07/08/2025			Bond Future	1	17,000,000	Member	Sell
2025-06-18 13:37:54	2030 On 07/08/2025			Bond Future	1	6,100,000	Member	Buy
2025-06-18 13:38:51	2030 On 07/08/2025			Bond Future	1	10,900,000	Member	Buy
2025-06-18 13:38:51	2030 On 07/08/2025			Bond Future	1	6,100,000	Member	Sell
2025-06-18 13:38:51	2030 On 07/08/2025			Bond Future	1	6,100,000	Client	Buy
2025-06-18 13:38:51	2030 On 07/08/2025			Bond Future	1	10,900,000	Client	Buy
2025-06-18 13:38:51	2030 On 07/08/2025			Bond Future	1	10,900,000	Member	Sell
2025-06-18 17:00:54	2030 On 07/08/2025			Bond Future	1	170,000,000	Member	Sell
2025-06-18 17:28:35	2030 On 07/08/2025			Bond Future	1	44,000,000	Member	Buy
2025-06-18 17:31:14	2030 On 07/08/2025			Bond Future	1	126,000,000	Member	Buy
2025-06-18 17:31:14	2030 On 07/08/2025			Bond Future	1	126,000,000	Client	Buy
2025-06-18 17:31:14	2030 On 07/08/2025			Bond Future	1	126,000,000	Member	Sell
2025-06-18 17:31:14	2030 On 07/08/2025			Bond Future	1	44,000,000	Member	Sell
2025-06-18 17:31:14	2030 On 07/08/2025			Bond Future	1	44,000,000	Client	Buy
Total for 2030 Bond Future					14	748,000,000		
2025-06-18 09:28:55	2032 On 07/08/2025			Bond Future	1	432,400,000	Member	Buy
2025-06-18 10:48:34	2032 On 07/08/2025			Bond Future	1	104,900,000	Member	Sell
2025-06-18 10:55:59	2032 On 07/08/2025			Bond Future	1	92,000,000	Member	Sell
2025-06-18 10:55:59	2032 On 07/08/2025			Bond Future	1	92,000,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-18 10:55:59	2032 On 07/08/2025			Bond Future	1	92,000,000	Member	Buy
2025-06-18 10:56:00	2032 On 07/08/2025			Bond Future	1	137,300,000	Member	Buy
2025-06-18 10:56:00	2032 On 07/08/2025			Bond Future	1	137,300,000	Client	Sell
2025-06-18 10:56:00	2032 On 07/08/2025			Bond Future	1	98,200,000	Client	Sell
2025-06-18 10:56:00	2032 On 07/08/2025			Bond Future	1	98,200,000	Member	Sell
2025-06-18 10:56:00	2032 On 07/08/2025			Bond Future	1	137,300,000	Member	Sell
2025-06-18 10:56:00	2032 On 07/08/2025			Bond Future	1	98,200,000	Member	Buy
2025-06-18 10:56:14	2032 On 07/08/2025			Bond Future	1	104,900,000	Client	Sell
2025-06-18 10:56:14	2032 On 07/08/2025			Bond Future	1	104,900,000	Member	Buy
2025-06-18 11:53:20	2032 On 07/08/2025			Bond Future	1	300,000,000	Member	Sell
2025-06-18 11:53:20	2032 On 07/08/2025			Bond Future	1	300,000,000	Member	Buy
2025-06-18 13:52:02	2032 On 07/08/2025			Bond Future	1	300,000,000	Client	Buy
2025-06-18 13:52:02	2032 On 07/08/2025			Bond Future	1	300,000,000	Member	Sell
Total for 2032 Bond Future					17	2,929,600,000		
2025-06-18 17:00:54	2037 On 07/08/2025			Bond Future	1	97,500,000	Member	Buy
2025-06-18 17:33:49	2037 On 07/08/2025			Bond Future	1	76,000,000	Member	Sell
2025-06-18 17:34:49	2037 On 07/08/2025			Bond Future	1	76,000,000	Client	Sell
2025-06-18 17:34:49	2037 On 07/08/2025			Bond Future	1	21,500,000	Client	Sell
2025-06-18 17:34:49	2037 On 07/08/2025			Bond Future	1	76,000,000	Member	Buy
2025-06-18 17:34:49	2037 On 07/08/2025			Bond Future	1	21,500,000	Member	Buy
2025-06-18 17:34:49	2037 On 07/08/2025			Bond Future	1	21,500,000	Member	Sell
Total for 2037 Bond Future					7	390,000,000		
2025-06-18 11:13:51	2040 On 07/08/2025			Bond Future	1	100,000,000	Member	Sell
2025-06-18 11:31:47	2040 On 07/08/2025			Bond Future	1	100,000,000	Member	Buy
2025-06-18 13:33:54	2040 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-06-18 13:53:01	2040 On 07/08/2025			Bond Future	1	100,000,000	Member	Sell
2025-06-18 13:53:01	2040 On 07/08/2025			Bond Future	1	100,000,000	Client	Buy
2025-06-18 14:34:20	2040 On 07/08/2025			Bond Future	1	1,900,000	Member	Sell
2025-06-18 14:34:39	2040 On 07/08/2025			Bond Future	1	1,900,000	Member	Buy
2025-06-18 14:34:39	2040 On 07/08/2025			Bond Future	1	1,900,000	Client	Sell
2025-06-18 16:32:36	2040 On 07/08/2025			Bond Future	1	111,100,000	Member	Sell
2025-06-18 16:32:36	2040 On 07/08/2025			Bond Future	1	111,100,000	Member	Buy
2025-06-18 17:15:52	2040 On 07/08/2025			Bond Future	1	111,100,000	Member	Sell
2025-06-18 17:15:52	2040 On 07/08/2025			Bond Future	1	111,100,000	Client	Buy
Total for 2040 Bond Future					12	852,000,000		
2025-06-18 11:13:51	2044 On 07/08/2025			Bond Future	1	500,000,000	Member	Sell
2025-06-18 11:31:22	2044 On 07/08/2025			Bond Future	1	500,000,000	Member	Buy
2025-06-18 13:53:34	2044 On 07/08/2025			Bond Future	1	500,000,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-18 13:53:34	2044 On 07/08/2025			Bond Future	1	500,000,000	Client	Buy
2025-06-18 16:32:36	2044 On 07/08/2025			Bond Future	1	96,000,000	Member	Sell
2025-06-18 16:32:36	2044 On 07/08/2025			Bond Future	1	96,000,000	Member	Buy
2025-06-18 17:16:03	2044 On 07/08/2025			Bond Future	1	96,000,000	Member	Sell
2025-06-18 17:16:03	2044 On 07/08/2025			Bond Future	1	96,000,000	Client	Buy
Total for 2044 Bond Future					8	2,384,000,000		
2025-06-18 11:53:20	R035 On 07/08/2025			Bond Future	1	250,000,000	Member	Sell
2025-06-18 12:02:20	R035 On 07/08/2025			Bond Future	1	250,000,000	Member	Buy
2025-06-18 13:52:31	R035 On 07/08/2025			Bond Future	1	250,000,000	Member	Sell
2025-06-18 13:52:31	R035 On 07/08/2025			Bond Future	1	250,000,000	Client	Buy
Total for R035 Bond Future					4	1,000,000,000		
2025-06-18 11:13:51	R213 On 07/08/2025			Bond Future	1	187,400,000	Member	Sell
2025-06-18 12:41:59	R213 On 07/08/2025			Bond Future	1	187,400,000	Member	Buy
2025-06-18 12:42:51	R213 On 07/08/2025			Bond Future	1	187,400,000	Member	Sell
2025-06-18 12:42:51	R213 On 07/08/2025			Bond Future	1	187,400,000	Client	Buy
Total for R213 Bond Future					4	749,600,000		
2025-06-18 13:33:54	R248 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-06-18 14:34:01	R248 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-06-18 14:34:32	R248 On 07/08/2025			Bond Future	1	1,000,000	Client	Sell
2025-06-18 14:34:32	R248 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-06-18 16:32:36	R248 On 07/08/2025			Bond Future	1	135,400,000	Member	Sell
2025-06-18 16:32:36	R248 On 07/08/2025			Bond Future	1	135,400,000	Member	Buy
2025-06-18 17:16:10	R248 On 07/08/2025			Bond Future	1	135,400,000	Client	Buy
2025-06-18 17:16:10	R248 On 07/08/2025			Bond Future	1	135,400,000	Member	Sell
Total for R248 Bond Future					8	545,600,000		
Grand Total for all Instruments					74	9,598,800,000		