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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 24/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-24 11:24:11	2032 On 07/08/2025			Bond Future	1	8,000,000	Member	Buy
2025-06-24 11:27:05	2032 On 07/08/2025			Bond Future	1	8,000,000	Member	Sell
Total for 2032 Bond Future					2	16,000,000		
2025-06-24 11:51:34	2037 On 07/08/2025			Bond Future	1	100,000	Member	Sell
2025-06-24 11:51:34	2037 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-24 12:08:50	2037 On 07/08/2025			Bond Future	1	100,000	Member	Buy
2025-06-24 12:08:50	2037 On 07/08/2025			Bond Future	1	100,000	Client	Sell
Total for 2037 Bond Future					4	400,000		
2025-06-24 09:17:57	2040 On 07/08/2025			Bond Future	1	92,500,000	Member	Sell
2025-06-24 09:17:57	2040 On 07/08/2025			Bond Future	1	92,500,000	Member	Buy
2025-06-24 09:34:51	2040 On 07/08/2025			Bond Future	1	304,000,000	Member	Sell
2025-06-24 09:35:12	2040 On 07/08/2025			Bond Future	1	36,000,000	Member	Buy
2025-06-24 09:44:32	2040 On 07/08/2025			Bond Future	1	92,500,000	Client	Buy
2025-06-24 09:44:32	2040 On 07/08/2025			Bond Future	1	92,500,000	Member	Sell
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	57,000,000	Client	Buy
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	36,000,000	Client	Buy
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	57,000,000	Member	Sell
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	36,000,000	Member	Sell
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	211,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	211,000,000	Member	Buy
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	57,000,000	Member	Buy
2025-06-24 12:18:05	2040 On 07/08/2025			Bond Future	1	211,000,000	Member	Sell
2025-06-24 16:41:32	2040 On 07/08/2025			Bond Future	1	94,400,000	Member	Buy
2025-06-24 16:41:32	2040 On 07/08/2025			Bond Future	1	3,400,000	Member	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	9,200,000	Member	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	2,500,000	Member	Buy
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	4,400,000	Member	Buy
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	2,500,000	Client	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	9,200,000	Client	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	1,400,000	Client	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	9,200,000	Member	Buy
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	4,400,000	Client	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	4,400,000	Member	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	2,500,000	Member	Sell
2025-06-24 17:13:53	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	5,800,000	Member	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	3,900,000	Member	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	5,800,000	Member	Buy
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Buy
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	3,900,000	Client	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	3,900,000	Member	Buy
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	5,800,000	Client	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	11,200,000	Member	Buy
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	1,500,000	Client	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	8,600,000	Client	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	8,600,000	Member	Buy
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	11,200,000	Client	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	8,600,000	Member	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	1,500,000	Member	Sell
2025-06-24 17:13:54	2040 On 07/08/2025			Bond Future	1	11,200,000	Member	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	34,700,000	Member	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	4,900,000	Member	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	34,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	3,400,000	Client	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	1,400,000	Client	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	34,700,000	Member	Buy
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	3,400,000	Member	Buy
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	4,900,000	Client	Sell
2025-06-24 17:13:55	2040 On 07/08/2025			Bond Future	1	4,900,000	Member	Buy
Total for 2040 Bond Future					57	1,963,600,000		
2025-06-24 09:38:01	2050 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-06-24 09:41:42	2050 On 06/11/2025			Bond Future	1	100,000,000	Member	Buy
2025-06-24 12:18:57	2050 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-06-24 12:18:57	2050 On 06/11/2025			Bond Future	1	100,000,000	Client	Buy
Total for 2050 Bond Future					4	400,000,000		
2025-06-24 09:48:50	R035 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-06-24 09:48:50	R035 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-24 12:06:19	R035 On 07/08/2025			Bond Future	1	400,000	Client	Sell
2025-06-24 12:06:19	R035 On 07/08/2025			Bond Future	1	400,000	Member	Buy
Total for R035 Bond Future					4	1,600,000		
2025-06-24 16:29:16	R186 On 07/08/2025			Bond Future	1	200,000,000	Member	Sell
2025-06-24 16:29:35	R186 On 07/08/2025			Bond Future	1	200,000,000	Member	Buy
Total for R186 Bond Future					2	400,000,000		
2025-06-24 09:41:27	R213 On 07/08/2025			Bond Future	1	3,400,000	Member	Sell
2025-06-24 11:07:11	R213 On 07/08/2025			Bond Future	1	3,400,000	Client	Buy
2025-06-24 11:13:11	R213 On 07/08/2025			Bond Future	1	500,000	Member	Sell
2025-06-24 15:08:26	R213 On 07/08/2025			Bond Future	1	500,000	Client	Buy
Total for R213 Bond Future					4	7,800,000		
2025-06-24 11:24:11	R214 On 07/08/2025			Bond Future	1	8,000,000	Member	Sell
2025-06-24 11:26:15	R214 On 07/08/2025			Bond Future	1	8,000,000	Member	Buy
Total for R214 Bond Future					2	16,000,000		
2025-06-24 09:48:50	R248 On 07/08/2025			Bond Future	1	400,000	Member	Sell
2025-06-24 09:48:50	R248 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-24 12:04:26	R248 On 07/08/2025			Bond Future	1	300,000	Member	Sell
2025-06-24 12:04:26	R248 On 07/08/2025			Bond Future	1	300,000	Member	Buy
2025-06-24 12:06:41	R248 On 07/08/2025			Bond Future	1	400,000	Client	Sell
2025-06-24 12:06:41	R248 On 07/08/2025			Bond Future	1	400,000	Member	Buy
2025-06-24 12:12:32	R248 On 07/08/2025			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-24 12:12:32	R248 On 07/08/2025			Bond Future	1	300,000	Member	Buy
Total for R248 Bond Future					8	2,800,000		
Grand Total for all Instruments					87	2,808,200,000		