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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 25/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-25 15:53:10	2031 On 06/11/2025			Bond Future	1	69,900,000	Member	Sell
2025-06-25 15:53:10	2031 On 06/11/2025			Bond Future	1	29,700,000	Member	Buy
2025-06-25 16:13:37	2031 On 06/11/2025			Bond Future	1	21,700,000	Member	Buy
2025-06-25 16:13:37	2031 On 06/11/2025			Bond Future	1	16,600,000	Member	Buy
2025-06-25 16:13:37	2031 On 06/11/2025			Bond Future	1	16,600,000	Client	Buy
2025-06-25 16:13:37	2031 On 06/11/2025			Bond Future	1	16,600,000	Member	Sell
2025-06-25 16:13:37	2031 On 06/11/2025			Bond Future	1	21,700,000	Client	Buy
2025-06-25 16:13:37	2031 On 06/11/2025			Bond Future	1	21,700,000	Member	Sell
2025-06-25 16:13:38	2031 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-06-25 16:13:38	2031 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-06-25 16:13:38	2031 On 06/11/2025			Bond Future	1	1,900,000	Client	Buy
Total for 2031 Bond Future					11	220,200,000		
2025-06-25 11:23:09	2037 On 07/08/2025			Bond Future	1	5,400,000	Member	Sell
2025-06-25 11:23:09	2037 On 07/08/2025			Bond Future	1	116,500,000	Member	Sell
2025-06-25 11:46:23	2037 On 07/08/2025			Bond Future	1	5,400,000	Client	Buy
2025-06-25 12:06:32	2037 On 07/08/2025			Bond Future	1	6,500,000	Member	Buy
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	90,000,000	Client	Buy
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	6,500,000	Client	Buy
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	6,500,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	90,000,000	Member	Sell
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	20,000,000	Client	Buy
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	90,000,000	Member	Buy
2025-06-25 12:08:29	2037 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
Total for 2037 Bond Future					12	476,800,000		
2025-06-25 12:29:32	2040 On 07/08/2025			Bond Future	1	116,600,000	Member	Buy
2025-06-25 12:29:32	2040 On 07/08/2025			Bond Future	1	16,700,000	Member	Sell
2025-06-25 12:51:06	2040 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell
2025-06-25 12:51:06	2040 On 07/08/2025			Bond Future	1	10,000,000	Client	Sell
2025-06-25 12:51:06	2040 On 07/08/2025			Bond Future	1	10,000,000	Member	Buy
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Buy
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	3,200,000	Client	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	3,200,000	Member	Buy
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	5,300,000	Client	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	2,400,000	Client	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	2,400,000	Member	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	3,200,000	Member	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	5,300,000	Member	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	1,700,000	Client	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	2,400,000	Member	Buy
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-06-25 12:51:07	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	9,100,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	1,400,000	Client	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	11,800,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	4,200,000	Member	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	11,800,000	Member	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	9,100,000	Member	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	1,300,000	Member	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	1,400,000	Member	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	36,300,000	Member	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	11,800,000	Client	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	4,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	36,300,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	1,300,000	Client	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	4,200,000	Member	Buy
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	9,100,000	Client	Sell
2025-06-25 12:51:08	2040 On 07/08/2025			Bond Future	1	36,300,000	Client	Sell
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	4,700,000	Member	Buy
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	6,900,000	Member	Buy
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	4,700,000	Client	Sell
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	6,900,000	Member	Sell
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	4,700,000	Member	Sell
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	6,900,000	Client	Sell
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	16,700,000	Client	Sell
2025-06-25 12:51:09	2040 On 07/08/2025			Bond Future	1	16,700,000	Member	Buy
2025-06-25 14:39:11	2040 On 07/08/2025			Bond Future	1	111,100,000	Member	Sell
2025-06-25 14:39:11	2040 On 07/08/2025			Bond Future	1	111,100,000	Member	Buy
2025-06-25 14:54:30	2040 On 07/08/2025			Bond Future	1	111,100,000	Client	Sell
2025-06-25 14:54:30	2040 On 07/08/2025			Bond Future	1	111,100,000	Member	Buy
Total for 2040 Bond Future					50	910,800,000		
2025-06-25 14:39:11	2044 On 07/08/2025			Bond Future	1	96,000,000	Member	Sell
2025-06-25 14:39:11	2044 On 07/08/2025			Bond Future	1	96,000,000	Member	Buy
2025-06-25 14:53:58	2044 On 07/08/2025			Bond Future	1	96,000,000	Member	Buy
2025-06-25 14:53:58	2044 On 07/08/2025			Bond Future	1	96,000,000	Client	Sell
Total for 2044 Bond Future					4	384,000,000		
2025-06-25 13:44:20	R186 On 07/08/2025			Bond Future	1	400,000,000	Member	Sell
2025-06-25 15:17:19	R186 On 07/08/2025			Bond Future	1	400,000,000	Member	Buy
Total for R186 Bond Future					2	800,000,000		
2025-06-25 14:39:11	R248 On 07/08/2025			Bond Future	1	135,400,000	Member	Sell
2025-06-25 14:39:11	R248 On 07/08/2025			Bond Future	1	135,400,000	Member	Buy
2025-06-25 14:57:07	R248 On 07/08/2025			Bond Future	1	135,400,000	Client	Sell
2025-06-25 14:57:07	R248 On 07/08/2025			Bond Future	1	135,400,000	Member	Buy
Total for R248 Bond Future					4	541,600,000		
Grand Total for all Instruments					83	3,333,400,000		