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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/06/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-26 09:36:37	2030 On 07/08/2025			Bond Future	1	376,000,000	Member	Buy
2025-06-26 09:37:10	2030 On 07/08/2025			Bond Future	1	376,000,000	Member	Sell
2025-06-26 11:02:32	2030 On 07/08/2025			Bond Future	1	19,400,000	Member	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	4,000,000	Client	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	2,000,000	Client	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	2,000,000	Client	Sell
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	2,000,000	Client	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	4,000,000	Client	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	5,000,000	Client	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	4,000,000	Client	Sell
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	4,000,000	Client	Sell
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	5,000,000	Client	Sell
2025-06-26 11:20:22	2030 On 07/08/2025			Bond Future	1	1,000,000	Client	Sell
2025-06-26 13:10:50	2030 On 07/08/2025			Bond Future	1	19,400,000	Client	Sell
2025-06-26 17:34:36	2030 On 07/08/2025			Bond Future	1	2,300,000	Client	Buy
2025-06-26 17:34:36	2030 On 07/08/2025			Bond Future	1	2,300,000	Client	Sell
Total for 2030 Bond Future					18	831,400,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-26 11:11:51	2032 On 07/08/2025			Bond Future	1	2,000,000	Member	Sell
2025-06-26 11:12:29	2032 On 07/08/2025			Bond Future	1	2,000,000	Member	Buy
2025-06-26 11:34:29	2032 On 07/08/2025			Bond Future	1	1,700,000	Member	Buy
2025-06-26 11:34:29	2032 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
2025-06-26 12:59:19	2032 On 07/08/2025			Bond Future	1	1,700,000	Client	Buy
2025-06-26 12:59:19	2032 On 07/08/2025			Bond Future	1	1,700,000	Member	Sell
Total for 2032 Bond Future					6	10,800,000		
2025-06-26 07:50:33	2040 On 06/11/2025			Bond Future	1	107,200,000	Member	Sell
2025-06-26 10:37:11	2040 On 06/11/2025			Bond Future	1	10,700,000	Member	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	66,200,000	Member	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	2,700,000	Member	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	66,200,000	Client	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	2,700,000	Member	Sell
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	2,700,000	Client	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	10,000,000	Client	Buy
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	66,200,000	Member	Sell
2025-06-26 10:40:23	2040 On 06/11/2025			Bond Future	1	2,300,000	Client	Buy
2025-06-26 10:40:24	2040 On 06/11/2025			Bond Future	1	15,300,000	Client	Buy
2025-06-26 10:40:24	2040 On 06/11/2025			Bond Future	1	10,700,000	Member	Sell
2025-06-26 10:40:24	2040 On 06/11/2025			Bond Future	1	10,700,000	Client	Buy
2025-06-26 10:40:24	2040 On 06/11/2025			Bond Future	1	15,300,000	Member	Sell
2025-06-26 10:40:24	2040 On 06/11/2025			Bond Future	1	15,300,000	Member	Buy
2025-06-26 13:18:05	2040 On 07/08/2025			Bond Future	1	16,800,000	Member	Sell
2025-06-26 13:18:05	2040 On 07/08/2025			Bond Future	1	118,900,000	Member	Buy
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	1,600,000	Client	Sell
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Buy
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	9,700,000	Client	Sell
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	9,700,000	Member	Buy
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	2,600,000	Client	Sell
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	1,600,000	Member	Sell
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	9,700,000	Member	Sell
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Buy
2025-06-26 13:47:20	2040 On 07/08/2025			Bond Future	1	2,600,000	Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	11,800,000	Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	4,600,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	6,100,000 Client	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	9,100,000 Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	4,100,000 Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	1,600,000 Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	6,100,000 Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	4,600,000 Member	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	6,100,000 Member	Buy
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	9,100,000 Client	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	4,100,000 Member	Buy
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	11,800,000 Member	Buy
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	4,600,000 Member	Buy
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	11,800,000 Client	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	4,100,000 Client	Sell
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	1,600,000 Member	Buy
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	9,100,000 Member	Buy
2025-06-26 13:47:21	2040 On 07/08/2025			Bond Future	1	1,600,000 Client	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	1,400,000 Client	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	36,500,000 Member	Buy
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	36,500,000 Client	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	6,900,000 Member	Buy
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	1,400,000 Member	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	1,400,000 Member	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	1,400,000 Client	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	6,900,000 Client	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	4,700,000 Member	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	6,900,000 Member	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	36,500,000 Member	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	1,400,000 Member	Buy
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	4,700,000 Client	Sell
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	4,700,000 Member	Buy
2025-06-26 13:47:22	2040 On 07/08/2025			Bond Future	1	1,400,000 Member	Buy
2025-06-26 13:47:23	2040 On 07/08/2025			Bond Future	1	16,800,000 Member	Buy
2025-06-26 13:47:23	2040 On 07/08/2025			Bond Future	1	16,800,000 Client	Sell
Total for 2040 Bond Future					65	904,400,000	
2025-06-26 16:00:31	R033 On 07/08/2025			Bond Future	1	10,000,000 Member	Buy
2025-06-26 16:48:53	R033 On 07/08/2025			Bond Future	1	10,000,000 Member	Sell
2025-06-26 16:49:22	R033 On 07/08/2025			Bond Future	1	10,000,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-06-26 16:49:22	R033 On 07/08/2025			Bond Future	1	10,000,000	Client	Sell
Total for R033 Bond Future					4	40,000,000		
2025-06-26 16:00:31	R035 On 07/08/2025			Bond Future	1	11,400,000	Member	Buy
2025-06-26 16:47:08	R035 On 07/08/2025			Bond Future	1	11,400,000	Member	Sell
2025-06-26 16:47:48	R035 On 07/08/2025			Bond Future	1	11,400,000	Client	Sell
2025-06-26 16:47:48	R035 On 07/08/2025			Bond Future	1	11,400,000	Member	Buy
Total for R035 Bond Future					4	45,600,000		
2025-06-26 09:36:37	R186 On 07/08/2025			Bond Future	1	983,400,000	Member	Sell
2025-06-26 09:36:57	R186 On 07/08/2025			Bond Future	1	983,400,000	Member	Buy
2025-06-26 11:02:32	R186 On 07/08/2025			Bond Future	1	39,000,000	Member	Buy
2025-06-26 13:24:15	R186 On 07/08/2025			Bond Future	1	39,000,000	Client	Sell
Total for R186 Bond Future					4	2,044,800,000		
2025-06-26 11:11:25	R213 On 07/08/2025			Bond Future	1	12,200,000	Member	Sell
2025-06-26 11:11:25	R213 On 07/08/2025			Bond Future	1	12,200,000	Member	Buy
2025-06-26 11:29:02	R213 On 07/08/2025			Bond Future	1	1,100,000	Client	Buy
2025-06-26 11:29:02	R213 On 07/08/2025			Bond Future	1	1,100,000	Client	Sell
2025-06-26 13:28:50	R213 On 07/08/2025			Bond Future	1	12,200,000	Member	Buy
2025-06-26 13:28:50	R213 On 07/08/2025			Bond Future	1	12,200,000	Client	Sell
Total for R213 Bond Future					6	51,000,000		
2025-06-26 16:00:31	R248 On 07/08/2025			Bond Future	1	10,000,000	Member	Buy
2025-06-26 16:00:31	R248 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell
2025-06-26 16:36:07	R248 On 07/08/2025			Bond Future	1	10,000,000	Member	Sell
2025-06-26 16:36:07	R248 On 07/08/2025			Bond Future	1	10,000,000	Client	Buy
Total for R248 Bond Future					4	40,000,000		
Grand Total for all Instruments					111	3,968,000,000		