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## INTEREST RATE DERIVATIVES

### DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 13/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-13 16:59:44	2029 On 06/11/2025			Bond Future	1	114,100,000	Member	Sell
2025-08-13 16:59:44	2029 On 06/11/2025			Bond Future	1	5,300,000	Member	Buy
2025-08-13 17:04:55	2029 On 06/11/2025			Bond Future	1	59,500,000	Member	Buy
2025-08-13 17:04:55	2029 On 06/11/2025			Bond Future	1	6,400,000	Member	Buy
2025-08-13 17:04:55	2029 On 06/11/2025			Bond Future	1	6,400,000	Member	Sell
2025-08-13 17:04:55	2029 On 06/11/2025			Bond Future	1	6,400,000	Client	Buy
2025-08-13 17:04:55	2029 On 06/11/2025			Bond Future	1	59,500,000	Member	Sell
2025-08-13 17:04:55	2029 On 06/11/2025			Bond Future	1	59,500,000	Client	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	25,400,000	Client	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	8,800,000	Client	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	7,900,000	Client	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	5,300,000	Member	Sell
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	5,300,000	Client	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	25,400,000	Member	Sell
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	800,000	Client	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	8,800,000	Member	Sell
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	8,800,000	Member	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	7,900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	25,400,000	Member	Buy
2025-08-13 17:04:56	2029 On 06/11/2025			Bond Future	1	7,900,000	Member	Sell
Total for 2029 Bond Future					22	456,400,000		
2025-08-13 16:59:58	2031 On 06/11/2025			Bond Future	1	3,400,000	Member	Buy
2025-08-13 16:59:58	2031 On 06/11/2025			Bond Future	1	73,600,000	Member	Sell
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	5,700,000	Client	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	38,400,000	Client	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	5,100,000	Member	Sell
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	4,100,000	Member	Sell
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	5,100,000	Client	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	5,700,000	Member	Sell
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	4,100,000	Client	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	38,400,000	Member	Sell
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	38,400,000	Member	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	4,100,000	Member	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	5,700,000	Member	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	5,100,000	Member	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	500,000	Client	Buy
2025-08-13 17:03:54	2031 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-08-13 17:03:55	2031 On 06/11/2025			Bond Future	1	16,400,000	Member	Buy
2025-08-13 17:03:55	2031 On 06/11/2025			Bond Future	1	3,400,000	Client	Buy
2025-08-13 17:03:55	2031 On 06/11/2025			Bond Future	1	16,400,000	Member	Sell
2025-08-13 17:03:55	2031 On 06/11/2025			Bond Future	1	16,400,000	Client	Buy
2025-08-13 17:03:55	2031 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
Total for 2031 Bond Future					22	294,400,000		
2025-08-13 09:34:02	R033 On 06/11/2025			Bond Future	1	150,000,000	Member	Sell
2025-08-13 10:03:15	R033 On 06/11/2025			Bond Future	1	150,000,000	Client	Buy
Total for R033 Bond Future					2	300,000,000		
2025-08-13 13:55:31	R035 On 07/05/2026	9.66	Call	Bond Future	1	20,000,000	Member	Sell
2025-08-13 13:55:31	R035 On 07/05/2026	9.66	Call	Bond Future	1	20,000,000	Member	Buy
2025-08-13 13:55:31	R035 On 07/05/2026	10.16	Put	Bond Future	1	20,000,000	Member	Buy
2025-08-13 13:55:31	R035 On 07/05/2026	10.16	Put	Bond Future	1	20,000,000	Member	Sell
2025-08-13 13:55:31	R035 On 07/05/2026	10.66	Put	Bond Future	1	20,000,000	Member	Sell
2025-08-13 13:55:31	R035 On 07/05/2026	10.66	Put	Bond Future	1	20,000,000	Member	Buy
2025-08-13 14:01:39	R035 On 06/11/2025			Bond Future	1	4,400,000	Member	Buy
2025-08-13 14:01:39	R035 On 06/11/2025			Bond Future	1	4,400,000	Member	Sell
2025-08-13 14:13:03	R035 On 07/05/2026	9.66	Call	Bond Future	1	20,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-13 14:13:03	R035 On 07/05/2026	9.66	Call	Bond Future	1	20,000,000	Client	Sell
2025-08-13 14:13:19	R035 On 07/05/2026	10.16	Put	Bond Future	1	20,000,000	Member	Sell
2025-08-13 14:13:19	R035 On 07/05/2026	10.16	Put	Bond Future	1	20,000,000	Client	Buy
2025-08-13 14:13:36	R035 On 07/05/2026	10.66	Put	Bond Future	1	20,000,000	Member	Buy
2025-08-13 14:13:36	R035 On 07/05/2026	10.66	Put	Bond Future	1	20,000,000	Client	Sell
Total for R035 Bond Future					14	248,800,000		
Grand Total for all Instruments					60	1,299,600,000		