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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 14/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-14 09:19:57	2029 On 06/11/2025			Bond Future	1	8,400,000	Member	Buy
2025-08-14 09:19:57	2029 On 06/11/2025			Bond Future	1	9,700,000	Member	Sell
2025-08-14 15:49:14	2029 On 06/11/2025			Bond Future	1	8,400,000	Member	Sell
2025-08-14 15:49:14	2029 On 06/11/2025			Bond Future	1	8,400,000	Client	Buy
2025-08-14 15:49:14	2029 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-08-14 15:49:14	2029 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-08-14 15:49:14	2029 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
Total for 2029 Bond Future					7	38,800,000		
2025-08-14 17:01:25	2032 On 06/11/2025			Bond Future	1	4,200,000	Client	Buy
2025-08-14 17:01:25	2032 On 06/11/2025			Bond Future	1	4,200,000	Client	Sell
Total for 2032 Bond Future					2	8,400,000		
2025-08-14 10:57:36	2033 On 06/11/2025			Bond Future	1	147,900,000	Member	Sell
2025-08-14 11:04:23	2033 On 06/11/2025			Bond Future	1	27,300,000	Member	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	35,700,000	Member	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	800,000	Member	Sell
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	60,300,000	Member	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	6,500,000	Member	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	8,900,000	Member	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	800,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	6,500,000 Client	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	8,900,000 Member	Sell
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	6,500,000 Member	Sell
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	60,300,000 Client	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	35,700,000 Member	Sell
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	35,700,000 Client	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	60,300,000 Member	Sell
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	800,000 Client	Buy
2025-08-14 11:46:23	2033 On 06/11/2025			Bond Future	1	8,900,000 Client	Buy
2025-08-14 11:46:24	2033 On 06/11/2025			Bond Future	1	8,400,000 Client	Buy
2025-08-14 11:46:24	2033 On 06/11/2025			Bond Future	1	8,400,000 Member	Sell
2025-08-14 11:46:24	2033 On 06/11/2025			Bond Future	1	27,300,000 Client	Buy
2025-08-14 11:46:24	2033 On 06/11/2025			Bond Future	1	27,300,000 Member	Sell
2025-08-14 11:46:24	2033 On 06/11/2025			Bond Future	1	8,400,000 Member	Buy
Total for 2033 Bond Future					22	591,600,000	
2025-08-14 13:17:11	2040 On 06/11/2025			Bond Future	1	186,100,000 Member	Buy
2025-08-14 13:17:11	2040 On 06/11/2025			Bond Future	1	800,000 Member	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	19,100,000 Member	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	3,200,000 Member	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	5,200,000 Member	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	9,100,000 Member	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	3,200,000 Client	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	5,200,000 Member	Buy
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	9,100,000 Client	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	3,200,000 Member	Buy
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	9,100,000 Member	Buy
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	5,200,000 Client	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	19,100,000 Client	Sell
2025-08-14 13:35:35	2040 On 06/11/2025			Bond Future	1	19,100,000 Member	Buy
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	12,000,000 Client	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	2,900,000 Member	Buy
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	3,200,000 Client	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	8,100,000 Member	Buy
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	12,000,000 Member	Buy
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	13,100,000 Client	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	8,100,000 Client	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	23,300,000 Member	Buy
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	3,200,000 Member	Buy
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	13,100,000 Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	12,000,000	Member	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	2,900,000	Client	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	13,100,000	Member	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	2,900,000	Member	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	23,300,000	Client	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	3,200,000	Member	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	8,100,000	Member	Sell
2025-08-14 13:35:36	2040 On 06/11/2025			Bond Future	1	23,300,000	Member	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	2,600,000	Member	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	70,900,000	Member	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	6,900,000	Member	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	5,700,000	Member	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	2,600,000	Client	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	2,600,000	Member	Buy
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	5,700,000	Member	Buy
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	6,900,000	Member	Buy
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	6,900,000	Client	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	70,900,000	Member	Buy
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	800,000	Client	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	5,700,000	Client	Sell
2025-08-14 13:35:37	2040 On 06/11/2025			Bond Future	1	70,900,000	Client	Sell
Total for 2040 Bond Future					46	744,400,000		
2025-08-14 17:02:21	GOVI On 06/11/2025			GOVI	1	30,000	Member	Sell
2025-08-14 17:02:21	GOVI On 06/11/2025			GOVI	1	30,000	Member	Buy
2025-08-14 17:09:25	GOVI On 06/11/2025			GOVI	1	30,000	Member	Buy
2025-08-14 17:09:25	GOVI On 06/11/2025			GOVI	1	30,000	Member	Sell
2025-08-14 17:12:35	GOVI On 06/11/2025			GOVI	1	30,000	Member	Buy
2025-08-14 17:12:35	GOVI On 06/11/2025			GOVI	1	30,000	Client	Sell
Total for GOVI GOVI					6	180,000		
Grand Total for all Instruments					83	1,383,380,000		