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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 15/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-15 12:35:01	2030 On 06/11/2025			Bond Future	1	33,500,000	Member	Sell
2025-08-15 12:53:31	2030 On 06/11/2025			Bond Future	1	33,500,000	Client	Buy
2025-08-15 16:01:39	2030 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-08-15 16:10:19	2030 On 06/11/2025			Bond Future	1	600,000	Client	Sell
Total for 2030 Bond Future					4	68,200,000		
2025-08-15 13:17:43	2032 On 06/11/2025			Bond Future	1	14,000,000	Member	Buy
2025-08-15 13:18:19	2032 On 06/11/2025			Bond Future	1	14,000,000	Member	Sell
2025-08-15 13:25:16	2032 On 06/11/2025			Bond Future	1	14,000,000	Member	Buy
2025-08-15 13:25:16	2032 On 06/11/2025			Bond Future	1	14,000,000	Client	Sell
Total for 2032 Bond Future					4	56,000,000		
2025-08-15 12:31:29	2037 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-08-15 12:31:54	2037 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-08-15 16:01:39	2037 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-08-15 16:11:41	2037 On 06/11/2025			Bond Future	1	500,000	Client	Sell
Total for 2037 Bond Future					4	21,000,000		
2025-08-15 12:32:31	2040 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-08-15 12:45:07	2040 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-08-15 12:48:40	2040 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-08-15 12:48:40	2040 On 06/11/2025			Bond Future	1	2,000,000	Client	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-15 13:17:43	2040 On 06/11/2025			Bond Future	1	10,100,000	Member	Sell
2025-08-15 13:18:07	2040 On 06/11/2025			Bond Future	1	10,100,000	Member	Buy
2025-08-15 13:24:38	2040 On 06/11/2025			Bond Future	1	10,100,000	Member	Sell
2025-08-15 13:24:38	2040 On 06/11/2025			Bond Future	1	10,100,000	Client	Buy
2025-08-15 16:01:39	2040 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-08-15 16:12:54	2040 On 06/11/2025			Bond Future	1	400,000	Client	Sell
Total for 2040 Bond Future					10	49,200,000		
2025-08-15 15:27:12	ALBI On 06/11/2025			Index Future	1	120,000	Member	Sell
2025-08-15 15:45:29	ALBI On 06/11/2025			Index Future	1	120,000	Client	Buy
Total for ALBI Index Future					2	240,000		
2025-08-15 16:01:39	R186 On 06/11/2025			Bond Future	1	1,400,000	Member	Buy
2025-08-15 16:15:21	R186 On 06/11/2025			Bond Future	1	1,400,000	Client	Sell
2025-08-15 16:58:30	R186 On 06/11/2025			Bond Future	1	693,500,000	Member	Buy
2025-08-15 17:10:11	R186 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-08-15 17:11:04	R186 On 06/11/2025			Bond Future	1	280,100,000	Member	Sell
2025-08-15 17:11:04	R186 On 06/11/2025			Bond Future	1	104,800,000	Member	Sell
2025-08-15 17:11:04	R186 On 06/11/2025			Bond Future	1	280,100,000	Member	Buy
2025-08-15 17:11:04	R186 On 06/11/2025			Bond Future	1	104,800,000	Client	Sell
2025-08-15 17:11:04	R186 On 06/11/2025			Bond Future	1	280,100,000	Client	Sell
2025-08-15 17:11:04	R186 On 06/11/2025			Bond Future	1	104,800,000	Member	Buy
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	65,300,000	Client	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	104,100,000	Client	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	65,300,000	Member	Buy
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	27,500,000	Client	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	18,700,000	Member	Buy
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	104,100,000	Member	Buy
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	27,500,000	Member	Buy
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	18,700,000	Client	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	104,100,000	Member	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	65,300,000	Member	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	27,500,000	Member	Sell
2025-08-15 17:11:05	R186 On 06/11/2025			Bond Future	1	18,700,000	Member	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	15,300,000	Member	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	10,200,000	Member	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	9,700,000	Member	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	8,600,000	Member	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	9,700,000	Member	Buy
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	9,700,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	15,300,000 Client	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	10,200,000 Client	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	8,600,000 Client	Sell
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	10,200,000 Member	Buy
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	15,300,000 Member	Buy
2025-08-15 17:11:06	R186 On 06/11/2025			Bond Future	1	8,600,000 Member	Buy
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	4,200,000 Member	Buy
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	4,300,000 Client	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	5,400,000 Client	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	4,300,000 Member	Buy
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	4,200,000 Client	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	6,000,000 Client	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	5,400,000 Member	Buy
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	6,000,000 Member	Buy
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	6,000,000 Member	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	5,400,000 Member	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	4,300,000 Member	Sell
2025-08-15 17:11:07	R186 On 06/11/2025			Bond Future	1	4,200,000 Member	Sell
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,700,000 Member	Sell
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,700,000 Member	Buy
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,600,000 Client	Sell
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,600,000 Member	Buy
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,400,000 Client	Sell
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,400,000 Member	Buy
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,600,000 Member	Sell
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,400,000 Member	Sell
2025-08-15 17:11:08	R186 On 06/11/2025			Bond Future	1	3,700,000 Client	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	2,900,000 Member	Buy
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,200,000 Client	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	2,900,000 Client	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,400,000 Client	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,400,000 Member	Buy
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,100,000 Member	Buy
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,100,000 Client	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,200,000 Member	Buy
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,400,000 Member	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,200,000 Member	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	3,100,000 Member	Sell
2025-08-15 17:11:09	R186 On 06/11/2025			Bond Future	1	2,900,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	1,200,000	Client	Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	2,100,000	Client	Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	1,800,000	Client	Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	1,800,000	Member	Buy
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	900,000	Client	Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	1,200,000	Member	Buy
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-08-15 17:11:10	R186 On 06/11/2025			Bond Future	1	1,200,000	Member	Sell
Total for R186 Bond Future					78	2,776,800,000		
2025-08-15 12:54:40	R209 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-08-15 12:54:40	R209 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-08-15 12:56:39	R209 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-08-15 12:56:39	R209 On 06/11/2025			Bond Future	1	1,500,000	Client	Sell
Total for R209 Bond Future					4	6,000,000		
2025-08-15 16:01:39	R213 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-08-15 16:14:10	R213 On 06/11/2025			Bond Future	1	1,500,000	Client	Sell
Total for R213 Bond Future					2	3,000,000		
Grand Total for all Instruments					108	2,980,440,000		