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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 18/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-18 09:30:38	2030 On 05/02/2026			Bond Future	1	90,000,000	Member	Sell
2025-08-18 09:31:19	2030 On 05/02/2026			Bond Future	1	90,000,000	Member	Buy
2025-08-18 09:47:34	2030 On 05/02/2026			Bond Future	1	90,000,000	Member	Sell
2025-08-18 09:47:34	2030 On 05/02/2026			Bond Future	1	90,000,000	Client	Buy
Total for 2030 Bond Future					4	360,000,000		
2025-08-18 09:30:38	2037 On 06/11/2025			Bond Future	1	60,000,000	Member	Sell
2025-08-18 09:32:14	2037 On 06/11/2025			Bond Future	1	60,000,000	Member	Buy
2025-08-18 09:48:41	2037 On 06/11/2025			Bond Future	1	60,000,000	Member	Sell
2025-08-18 09:48:41	2037 On 06/11/2025			Bond Future	1	60,000,000	Client	Buy
2025-08-18 10:36:47	2037 On 06/11/2025			Bond Future	1	1,800,000	Member	Sell
2025-08-18 11:12:34	2037 On 06/11/2025			Bond Future	1	1,800,000	Client	Buy
2025-08-18 16:09:25	2037 On 06/11/2025			Bond Future	1	53,100,000	Member	Sell
2025-08-18 16:36:19	2037 On 06/11/2025			Bond Future	1	1,500,000	Member	Buy
2025-08-18 16:38:42	2037 On 06/11/2025			Bond Future	1	15,800,000	Member	Buy
2025-08-18 16:38:42	2037 On 06/11/2025			Bond Future	1	15,800,000	Client	Buy
2025-08-18 16:38:42	2037 On 06/11/2025			Bond Future	1	15,800,000	Member	Sell
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	2,700,000	Client	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	4,700,000	Client	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	2,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	4,100,000	Member	Sell
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	5,100,000	Client	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	8,400,000	Member	Sell
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	8,400,000	Client	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	10,800,000	Member	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	8,400,000	Member	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	5,100,000	Member	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	4,700,000	Member	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	4,100,000	Member	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	2,700,000	Member	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	10,800,000	Member	Sell
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	4,100,000	Client	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	5,100,000	Member	Sell
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	10,800,000	Client	Buy
2025-08-18 16:38:43	2037 On 06/11/2025			Bond Future	1	4,700,000	Member	Sell
2025-08-18 16:38:44	2037 On 06/11/2025			Bond Future	1	1,500,000	Member	Sell
2025-08-18 16:38:44	2037 On 06/11/2025			Bond Future	1	1,500,000	Client	Buy
Total for 2037 Bond Future					31	456,000,000		
2025-08-18 16:09:25	2044 On 06/11/2025			Bond Future	1	47,200,000	Member	Sell
2025-08-18 16:30:35	2044 On 06/11/2025			Bond Future	1	47,200,000	Client	Buy
Total for 2044 Bond Future					2	94,400,000		
2025-08-18 10:20:18	R033 On 06/11/2025			Bond Future	1	1,565,000,000	Member	Buy
2025-08-18 10:34:56	R033 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	847,000,000	Member	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	154,900,000	Member	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	138,600,000	Member	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	125,700,000	Member	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	138,600,000	Client	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	138,600,000	Member	Buy
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	847,000,000	Member	Buy
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	125,700,000	Client	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	154,900,000	Member	Buy
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	847,000,000	Client	Sell
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	125,700,000	Member	Buy
2025-08-18 11:07:53	R033 On 06/11/2025			Bond Future	1	154,900,000	Client	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	78,100,000	Member	Buy
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	51,700,000	Member	Buy
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	68,800,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	68,800,000	Member	Buy
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	51,700,000	Client	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	78,100,000	Client	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	23,900,000	Member	Buy
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	23,900,000	Client	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	78,100,000	Member	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	68,800,000	Member	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	51,700,000	Member	Sell
2025-08-18 11:07:54	R033 On 06/11/2025			Bond Future	1	23,900,000	Member	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	17,400,000	Member	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	15,400,000	Member	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	9,600,000	Member	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	9,300,000	Member	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	8,200,000	Member	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	17,400,000	Client	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	9,600,000	Member	Buy
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	9,300,000	Client	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	8,200,000	Client	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	9,300,000	Member	Buy
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	8,200,000	Member	Buy
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	15,400,000	Client	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	15,400,000	Member	Buy
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	9,600,000	Client	Sell
2025-08-18 11:07:55	R033 On 06/11/2025			Bond Future	1	17,400,000	Member	Buy
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	3,700,000	Member	Buy
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	3,100,000	Client	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	3,100,000	Member	Buy
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	3,700,000	Client	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	2,100,000	Member	Buy
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	6,600,000	Client	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	2,100,000	Client	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	900,000	Client	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	3,100,000	Member	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	2,100,000	Member	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	6,600,000	Member	Buy
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	6,600,000	Member	Sell
2025-08-18 11:07:56	R033 On 06/11/2025			Bond Future	1	3,700,000	Member	Sell
Total for R033 Bond Future					55	6,260,000,000		

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-18 10:19:41	R186 On 06/11/2025			Bond Future	1	5,800,000	Member	Buy
2025-08-18 10:19:41	R186 On 06/11/2025			Bond Future	1	5,800,000	Member	Sell
2025-08-18 11:04:33	R186 On 06/11/2025			Bond Future	1	5,800,000	Member	Buy
2025-08-18 11:04:33	R186 On 06/11/2025			Bond Future	1	5,800,000	Client	Sell
Total for R186 Bond Future					4	23,200,000		
2025-08-18 12:31:39	R209 On 06/11/2025			Bond Future	1	66,000,000	Member	Buy
2025-08-18 12:31:55	R209 On 06/11/2025			Bond Future	1	47,000,000	Member	Sell
2025-08-18 12:35:16	R209 On 06/11/2025			Bond Future	1	19,000,000	Member	Sell
2025-08-18 12:35:16	R209 On 06/11/2025			Bond Future	1	19,000,000	Member	Buy
2025-08-18 12:35:16	R209 On 06/11/2025			Bond Future	1	47,000,000	Client	Sell
2025-08-18 12:35:16	R209 On 06/11/2025			Bond Future	1	19,000,000	Client	Sell
2025-08-18 12:35:16	R209 On 06/11/2025			Bond Future	1	47,000,000	Member	Buy
Total for R209 Bond Future					7	264,000,000		
2025-08-18 10:28:17	R213 On 06/11/2025			Bond Future	1	6,200,000	Member	Buy
2025-08-18 10:28:17	R213 On 06/11/2025			Bond Future	1	6,200,000	Member	Sell
2025-08-18 11:04:59	R213 On 06/11/2025			Bond Future	1	6,200,000	Client	Buy
2025-08-18 11:04:59	R213 On 06/11/2025			Bond Future	1	6,200,000	Member	Sell
Total for R213 Bond Future					4	24,800,000		
2025-08-18 16:09:25	R214 On 06/11/2025			Bond Future	1	33,500,000	Member	Buy
2025-08-18 16:09:25	R214 On 06/11/2025			Bond Future	1	33,500,000	Member	Sell
2025-08-18 16:23:00	R214 On 06/11/2025			Bond Future	1	33,500,000	Member	Buy
2025-08-18 16:23:00	R214 On 06/11/2025			Bond Future	1	33,500,000	Client	Sell
Total for R214 Bond Future					4	134,000,000		
Grand Total for all Instruments					111	7,616,400,000		