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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 22/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-22 10:31:04	2030 On 06/11/2025			Bond Future	1	60,000,000	Member	Sell
2025-08-22 10:31:56	2030 On 06/11/2025			Bond Future	1	60,000,000	Member	Buy
2025-08-22 15:39:28	2030 On 06/11/2025			Bond Future	1	24,400,000	Member	Sell
2025-08-22 16:12:56	2030 On 06/11/2025			Bond Future	1	24,400,000	Client	Buy
Total for 2030 Bond Future					4	168,800,000		
2025-08-22 10:31:04	2032 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-08-22 10:32:09	2032 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-08-22 15:39:28	2032 On 06/11/2025			Bond Future	1	76,900,000	Member	Sell
2025-08-22 16:10:11	2032 On 06/11/2025			Bond Future	1	56,000,000	Member	Buy
2025-08-22 16:11:10	2032 On 06/11/2025			Bond Future	1	20,900,000	Member	Buy
2025-08-22 16:11:10	2032 On 06/11/2025			Bond Future	1	56,000,000	Client	Buy
2025-08-22 16:11:10	2032 On 06/11/2025			Bond Future	1	20,900,000	Client	Buy
2025-08-22 16:11:10	2032 On 06/11/2025			Bond Future	1	56,000,000	Member	Sell
2025-08-22 16:11:10	2032 On 06/11/2025			Bond Future	1	20,900,000	Member	Sell
Total for 2032 Bond Future					9	367,600,000		
2025-08-22 12:21:47	2033 On 06/11/2025			Bond Future	1	15,000,000	Member	Sell
2025-08-22 12:21:47	2033 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	6,200,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	3,900,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,100,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,100,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	6,200,000	Client	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,100,000	Client	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	6,200,000	Member	Sell
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,100,000	Member	Sell
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	900,000	Client	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	900,000	Member	Sell
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	3,900,000	Client	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,100,000	Member	Sell
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	1,100,000	Client	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-08-22 15:51:50	2033 On 06/11/2025			Bond Future	1	3,900,000	Member	Sell
2025-08-22 15:51:51	2033 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-08-22 15:51:51	2033 On 06/11/2025			Bond Future	1	500,000	Client	Buy
Total for 2033 Bond Future					22	60,000,000		
2025-08-22 09:38:36	2037 On 06/11/2025			Bond Future	1	20,600,000	Member	Sell
2025-08-22 09:41:34	2037 On 06/11/2025			Bond Future	1	20,600,000	Member	Buy
2025-08-22 09:44:18	2037 On 06/11/2025			Bond Future	1	20,600,000	Member	Sell
2025-08-22 09:44:18	2037 On 06/11/2025			Bond Future	1	20,600,000	Client	Buy
2025-08-22 15:39:28	2037 On 06/11/2025			Bond Future	1	2,500,000	Member	Sell
2025-08-22 16:23:08	2037 On 06/11/2025			Bond Future	1	2,500,000	Client	Buy
2025-08-22 17:21:34	2037 On 06/11/2025			Bond Future	1	100,000,000	Member	Sell
2025-08-22 17:22:13	2037 On 06/11/2025			Bond Future	1	80,000,000	Member	Buy
2025-08-22 17:24:57	2037 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-08-22 17:24:57	2037 On 06/11/2025			Bond Future	1	200,000	Member	Sell
2025-08-22 17:24:57	2037 On 06/11/2025			Bond Future	1	200,000	Client	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	7,300,000	Member	Sell
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	3,200,000	Client	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	7,300,000	Client	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	7,300,000	Member	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	3,200,000	Member	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	9,300,000	Member	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	9,300,000	Client	Buy
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	3,200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-22 17:24:58	2037 On 06/11/2025			Bond Future	1	9,300,000	Member	Sell
Total for 2037 Bond Future					20	327,400,000		
2025-08-22 16:08:11	2040 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-08-22 16:08:11	2040 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-08-22 16:36:22	2040 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-08-22 16:36:22	2040 On 06/11/2025			Bond Future	1	2,300,000	Client	Sell
Total for 2040 Bond Future					4	9,200,000		
2025-08-22 15:39:28	R209 On 06/11/2025			Bond Future	1	123,500,000	Member	Sell
2025-08-22 16:19:52	R209 On 06/11/2025			Bond Future	1	9,700,000	Member	Buy
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	99,700,000	Member	Buy
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	14,100,000	Member	Buy
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	14,100,000	Member	Sell
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	9,700,000	Member	Sell
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	9,700,000	Client	Buy
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	14,100,000	Client	Buy
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	99,700,000	Member	Sell
2025-08-22 16:21:20	R209 On 06/11/2025			Bond Future	1	99,700,000	Client	Buy
Total for R209 Bond Future					10	494,000,000		
2025-08-22 15:39:28	R213 On 06/11/2025			Bond Future	1	26,800,000	Member	Sell
2025-08-22 16:15:06	R213 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	8,200,000	Member	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	8,200,000	Member	Sell
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	6,700,000	Member	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	6,300,000	Member	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	4,600,000	Member	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	6,700,000	Client	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	4,600,000	Client	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	6,300,000	Client	Buy
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	4,600,000	Member	Sell
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	6,700,000	Member	Sell
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	6,300,000	Member	Sell
2025-08-22 16:17:29	R213 On 06/11/2025			Bond Future	1	8,200,000	Client	Buy
2025-08-22 16:17:30	R213 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
2025-08-22 16:17:30	R213 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
Total for R213 Bond Future					16	107,200,000		
Grand Total for all Instruments					85	1,534,200,000		