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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 26/09/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-26 12:21:52	2030 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-09-26 12:22:13	2030 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-09-26 15:06:34	2030 On 06/11/2025			Bond Future	1	5,500,000	Member	Buy
2025-09-26 15:09:53	2030 On 06/11/2025			Bond Future	1	5,500,000	Client	Sell
Total for 2030 Bond Future					4	71,000,000		
2025-09-26 10:54:38	2032 On 06/11/2025			Bond Future	1	1,700,000	Member	Sell
2025-09-26 11:11:41	2032 On 06/11/2025			Bond Future	1	1,700,000	Client	Buy
2025-09-26 16:16:00	2032 On 06/11/2025			Bond Future	1	37,100,000	Member	Sell
2025-09-26 16:34:55	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	13,100,000	Member	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	8,500,000	Member	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	7,300,000	Member	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	1,600,000	Client	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	8,500,000	Member	Sell
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	7,300,000	Client	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	13,100,000	Member	Sell
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	5,600,000	Member	Sell
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	5,600,000	Member	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	1,600,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	1,600,000	Member	Sell
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	13,100,000	Client	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	5,600,000	Client	Buy
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	7,300,000	Member	Sell
2025-09-26 16:39:38	2032 On 06/11/2025			Bond Future	1	8,500,000	Client	Buy
2025-09-26 16:39:39	2032 On 06/11/2025			Bond Future	1	1,000,000	Client	Buy
2025-09-26 16:39:39	2032 On 06/11/2025			Bond Future	1	1,000,000	Member	Sell
Total for 2032 Bond Future					21	151,800,000		
2025-09-26 10:07:19	2040 On 06/11/2025			Bond Future	1	171,300,000	Member	Buy
2025-09-26 10:07:19	2040 On 06/11/2025			Bond Future	1	171,300,000	Member	Sell
2025-09-26 15:06:34	2040 On 06/11/2025			Bond Future	1	2,900,000	Member	Buy
2025-09-26 15:10:54	2040 On 06/11/2025			Bond Future	1	2,900,000	Client	Sell
Total for 2040 Bond Future					4	348,400,000		
2025-09-26 16:16:00	R209 On 06/11/2025			Bond Future	1	45,100,000	Member	Sell
2025-09-26 16:31:02	R209 On 06/11/2025			Bond Future	1	3,900,000	Member	Buy
2025-09-26 16:32:27	R209 On 06/11/2025			Bond Future	1	41,200,000	Member	Buy
2025-09-26 16:32:27	R209 On 06/11/2025			Bond Future	1	41,200,000	Client	Buy
2025-09-26 16:32:27	R209 On 06/11/2025			Bond Future	1	3,900,000	Member	Sell
2025-09-26 16:32:27	R209 On 06/11/2025			Bond Future	1	41,200,000	Member	Sell
2025-09-26 16:32:27	R209 On 06/11/2025			Bond Future	1	3,900,000	Client	Buy
Total for R209 Bond Future					7	180,400,000		
2025-09-26 15:06:34	R214 On 06/11/2025			Bond Future	1	3,200,000	Member	Buy
2025-09-26 15:11:22	R214 On 06/11/2025			Bond Future	1	3,200,000	Client	Sell
Total for R214 Bond Future					2	6,400,000		
Grand Total for all Instruments					38	758,000,000		