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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 28/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-28 17:10:36	2030 On 06/11/2025			Bond Future	1	24,300,000	Member	Buy
2025-08-28 17:25:54	2030 On 06/11/2025			Bond Future	1	24,300,000	Client	Sell
Total for 2030 Bond Future					2	48,600,000		
2025-08-28 16:00:17	2032 On 06/11/2025			Bond Future	1	17,700,000	Member	Buy
2025-08-28 16:00:35	2032 On 06/11/2025			Bond Future	1	17,700,000	Member	Sell
2025-08-28 16:22:15	2032 On 06/11/2025			Bond Future	1	17,700,000	Client	Sell
2025-08-28 16:22:15	2032 On 06/11/2025			Bond Future	1	17,700,000	Member	Buy
Total for 2032 Bond Future					4	70,800,000		
2025-08-28 16:00:17	2037 On 06/11/2025			Bond Future	1	25,500,000	Member	Buy
2025-08-28 16:01:01	2037 On 06/11/2025			Bond Future	1	25,500,000	Member	Sell
2025-08-28 16:23:03	2037 On 06/11/2025			Bond Future	1	25,500,000	Client	Sell
2025-08-28 16:23:03	2037 On 06/11/2025			Bond Future	1	25,500,000	Member	Buy
2025-08-28 17:28:47	2037 On 06/11/2025			Bond Future	1	6,700,000	Member	Sell
2025-08-28 17:41:22	2037 On 06/11/2025			Bond Future	1	6,700,000	Client	Buy
Total for 2037 Bond Future					6	115,400,000		
2025-08-28 17:10:36	2040 On 06/11/2025			Bond Future	1	719,300,000	Member	Buy
2025-08-28 17:24:41	2040 On 06/11/2025			Bond Future	1	20,000,000	Member	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	73,300,000	Member	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	150,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	165,600,000	Client	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	165,600,000	Member	Buy
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	310,400,000	Member	Buy
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	73,300,000	Member	Buy
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	150,000,000	Client	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	73,300,000	Client	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	165,600,000	Member	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	310,400,000	Member	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	150,000,000	Member	Sell
2025-08-28 17:28:19	2040 On 06/11/2025			Bond Future	1	310,400,000	Client	Sell
2025-08-28 17:28:20	2040 On 06/11/2025			Bond Future	1	20,000,000	Member	Buy
2025-08-28 17:28:20	2040 On 06/11/2025			Bond Future	1	20,000,000	Client	Sell
2025-08-28 17:28:47	2040 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
2025-08-28 17:41:20	2040 On 06/11/2025			Bond Future	1	3,400,000	Client	Buy
Total for 2040 Bond Future					18	2,884,000,000		
2025-08-28 16:00:17	R035 On 06/11/2025			Bond Future	1	17,600,000	Member	Buy
2025-08-28 16:00:47	R035 On 06/11/2025			Bond Future	1	17,600,000	Member	Sell
2025-08-28 16:21:51	R035 On 06/11/2025			Bond Future	1	17,600,000	Member	Buy
2025-08-28 16:21:51	R035 On 06/11/2025			Bond Future	1	17,600,000	Client	Sell
2025-08-28 17:18:27	R035 On 06/11/2025			Bond Future	1	41,600,000	Member	Sell
2025-08-28 17:37:09	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	12,200,000	Member	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	10,000,000	Client	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	1,900,000	Client	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	3,900,000	Member	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	1,900,000	Member	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	3,900,000	Member	Sell
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	10,000,000	Client	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	1,900,000	Member	Sell
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	3,900,000	Client	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Sell
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	12,200,000	Client	Buy
2025-08-28 17:38:07	R035 On 06/11/2025			Bond Future	1	12,200,000	Member	Sell
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	1,300,000	Member	Sell
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	800,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	1,300,000	Client	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	800,000	Client	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	900,000	Client	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	1,300,000	Member	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	900,000	Member	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	600,000	Client	Buy
2025-08-28 17:38:08	R035 On 06/11/2025			Bond Future	1	900,000	Member	Sell
Total for R035 Bond Future					32	236,800,000		
2025-08-28 10:13:43	R209 On 06/11/2025			Bond Future	1	90,500,000	Client	Buy
2025-08-28 10:13:43	R209 On 06/11/2025			Bond Future	1	90,500,000	Client	Sell
2025-08-28 10:15:20	R209 On 06/11/2025			Bond Future	1	59,600,000	Client	Sell
2025-08-28 10:15:20	R209 On 06/11/2025			Bond Future	1	59,600,000	Client	Buy
Total for R209 Bond Future					4	300,200,000		
2025-08-28 16:00:17	R213 On 06/11/2025			Bond Future	1	13,800,000	Member	Buy
2025-08-28 16:08:28	R213 On 06/11/2025			Bond Future	1	13,800,000	Member	Sell
2025-08-28 16:21:29	R213 On 06/11/2025			Bond Future	1	13,800,000	Member	Buy
2025-08-28 16:21:29	R213 On 06/11/2025			Bond Future	1	13,800,000	Client	Sell
Total for R213 Bond Future					4	55,200,000		
2025-08-28 10:12:04	R214 On 06/11/2025			Bond Future	1	48,100,000	Client	Buy
2025-08-28 10:12:04	R214 On 06/11/2025			Bond Future	1	48,100,000	Client	Sell
Total for R214 Bond Future					2	96,200,000		
2025-08-28 16:00:17	R248 On 06/11/2025			Bond Future	1	21,600,000	Member	Buy
2025-08-28 16:01:14	R248 On 06/11/2025			Bond Future	1	21,600,000	Member	Sell
2025-08-28 16:22:39	R248 On 06/11/2025			Bond Future	1	21,600,000	Member	Buy
2025-08-28 16:22:39	R248 On 06/11/2025			Bond Future	1	21,600,000	Client	Sell
Total for R248 Bond Future					4	86,400,000		
Grand Total for all Instruments					76	3,893,600,000		