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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 29/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-29 13:09:12	2030 On 06/11/2025			Bond Future	1	30,000,000	Member	Sell
2025-08-29 13:10:35	2030 On 06/11/2025			Bond Future	1	30,000,000	Member	Buy
2025-08-29 14:15:33	2030 On 06/11/2025			Bond Future	1	71,000,000	Member	Buy
2025-08-29 14:38:39	2030 On 06/11/2025			Bond Future	1	71,000,000	Client	Sell
Total for 2030 Bond Future					4	202,000,000		
2025-08-29 14:43:47	2032 On 06/11/2025			Bond Future	1	2,900,000	Member	Sell
2025-08-29 15:09:57	2032 On 06/11/2025			Bond Future	1	2,900,000	Client	Buy
Total for 2032 Bond Future					2	5,800,000		
2025-08-29 14:15:33	2037 On 06/11/2025			Bond Future	1	1,202,900,000	Member	Buy
2025-08-29 14:41:04	2037 On 06/11/2025			Bond Future	1	15,500,000	Member	Sell
2025-08-29 14:42:57	2037 On 06/11/2025			Bond Future	1	579,800,000	Member	Sell
2025-08-29 14:42:57	2037 On 06/11/2025			Bond Future	1	579,800,000	Client	Sell
2025-08-29 14:42:57	2037 On 06/11/2025			Bond Future	1	579,800,000	Member	Buy
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	211,200,000	Member	Buy
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	78,600,000	Member	Buy
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	83,700,000	Client	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	15,500,000	Member	Buy
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	234,100,000	Client	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	211,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	234,100,000	Member	Buy
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	234,100,000	Member	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	211,200,000	Member	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	83,700,000	Member	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	78,600,000	Member	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	78,600,000	Client	Sell
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	83,700,000	Member	Buy
2025-08-29 14:42:58	2037 On 06/11/2025			Bond Future	1	15,500,000	Client	Sell
Total for 2037 Bond Future					19	4,811,600,000		
2025-08-29 14:15:33	2040 On 06/11/2025			Bond Future	1	35,500,000	Member	Buy
2025-08-29 14:45:42	2040 On 06/11/2025			Bond Future	1	35,500,000	Client	Sell
Total for 2040 Bond Future					2	71,000,000		
2025-08-29 12:08:24	R035 On 06/11/2025			Bond Future	1	10,000,000	Member	Buy
2025-08-29 12:08:24	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-08-29 12:12:14	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-08-29 12:43:06	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-08-29 12:43:06	R035 On 06/11/2025			Bond Future	1	600,000	Client	Sell
2025-08-29 12:44:49	R035 On 06/11/2025			Bond Future	1	100,000	Member	Sell
2025-08-29 12:46:24	R035 On 06/11/2025			Bond Future	1	3,100,000	Member	Sell
2025-08-29 12:46:24	R035 On 06/11/2025			Bond Future	1	2,500,000	Client	Sell
2025-08-29 12:46:24	R035 On 06/11/2025			Bond Future	1	2,500,000	Member	Sell
2025-08-29 12:46:24	R035 On 06/11/2025			Bond Future	1	3,100,000	Member	Buy
2025-08-29 12:46:24	R035 On 06/11/2025			Bond Future	1	2,500,000	Member	Buy
2025-08-29 12:46:24	R035 On 06/11/2025			Bond Future	1	3,100,000	Client	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	700,000	Member	Buy
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	2,300,000	Member	Buy
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	200,000	Member	Buy
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	700,000	Client	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	2,300,000	Client	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	200,000	Client	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	2,300,000	Member	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	700,000	Member	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	500,000	Member	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	200,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	200,000 Member	Sell
2025-08-29 12:46:25	R035 On 06/11/2025			Bond Future	1	500,000 Client	Sell
2025-08-29 12:46:26	R035 On 06/11/2025			Bond Future	1	200,000 Member	Buy
2025-08-29 12:46:26	R035 On 06/11/2025			Bond Future	1	100,000 Client	Sell
2025-08-29 12:46:26	R035 On 06/11/2025			Bond Future	1	200,000 Client	Sell
2025-08-29 12:46:26	R035 On 06/11/2025			Bond Future	1	100,000 Member	Buy
2025-08-29 14:15:33	R035 On 06/11/2025			Bond Future	1	11,500,000 Member	Buy
2025-08-29 14:39:47	R035 On 06/11/2025			Bond Future	1	11,500,000 Client	Sell
2025-08-29 16:15:29	R035 On 06/11/2025			Bond Future	1	1,700,000 Member	Buy
2025-08-29 16:31:34	R035 On 06/11/2025			Bond Future	1	11,800,000 Member	Sell
2025-08-29 16:36:33	R035 On 06/11/2025			Bond Future	1	100,000 Member	Sell
2025-08-29 16:38:57	R035 On 06/11/2025			Bond Future	1	800,000 Member	Sell
2025-08-29 16:38:57	R035 On 06/11/2025			Bond Future	1	400,000 Member	Sell
2025-08-29 16:38:57	R035 On 06/11/2025			Bond Future	1	800,000 Member	Buy
2025-08-29 16:38:57	R035 On 06/11/2025			Bond Future	1	800,000 Client	Sell
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	100,000 Client	Sell
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	100,000 Member	Buy
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	400,000 Member	Buy
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	100,000 Client	Sell
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	100,000 Member	Buy
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	300,000 Member	Buy
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	300,000 Client	Sell
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	400,000 Client	Sell
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	300,000 Member	Sell
2025-08-29 16:38:58	R035 On 06/11/2025			Bond Future	1	100,000 Member	Sell
2025-08-29 16:44:00	R035 On 06/11/2025			Bond Future	1	11,800,000 Client	Buy
Total for R035 Bond Future					52	95,800,000	
2025-08-29 14:15:33	R038 On 06/11/2025			Bond Future	1	7,600,000 Member	Buy
2025-08-29 14:44:19	R038 On 06/11/2025			Bond Future	1	7,600,000 Client	Sell
Total for R038 Bond Future					2	15,200,000	
Grand Total for all Instruments					81	5,201,400,000	