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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 09/07/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-09 08:03:39	2030 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-07-09 11:17:04	2030 On 07/08/2025			Bond Future	1	10,400,000	Member	Sell
2025-07-09 12:21:47	2030 On 07/08/2025			Bond Future	1	10,400,000	Member	Buy
2025-07-09 12:22:45	2030 On 07/08/2025			Bond Future	1	10,400,000	Client	Buy
2025-07-09 12:22:45	2030 On 07/08/2025			Bond Future	1	10,400,000	Member	Sell
2025-07-09 14:24:35	2030 On 07/08/2025			Bond Future	1	150,000,000	Member	Sell
2025-07-09 14:26:06	2030 On 07/08/2025			Bond Future	1	150,000,000	Member	Buy
2025-07-09 14:30:30	2030 On 07/08/2025			Bond Future	1	3,570,500,000	Member	Sell
2025-07-09 14:30:30	2030 On 07/08/2025			Bond Future	1	285,500,000	Member	Buy
2025-07-09 14:30:30	2030 On 06/11/2025			Bond Future	1	3,570,500,000	Member	Buy
2025-07-09 14:30:30	2030 On 06/11/2025			Bond Future	1	285,500,000	Member	Sell
2025-07-09 14:34:02	2030 On 07/08/2025			Bond Future	1	285,500,000	Member	Sell
2025-07-09 14:34:03	2030 On 06/11/2025			Bond Future	1	285,500,000	Member	Buy
2025-07-09 14:34:28	2030 On 07/08/2025			Bond Future	1	3,570,500,000	Member	Buy
2025-07-09 14:34:28	2030 On 06/11/2025			Bond Future	1	3,570,500,000	Member	Sell
2025-07-09 14:37:20	2030 On 07/08/2025			Bond Future	1	3,300,000	Member	Sell
2025-07-09 15:08:37	2030 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy
2025-07-09 15:12:53	2030 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
2025-07-09 15:12:53	2030 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-07-09 15:14:56	2030 On 07/08/2025			Bond Future	1	1,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-09 15:16:06	2030 On 07/08/2025			Bond Future	1	2,300,000	Member	Buy
2025-07-09 15:16:06	2030 On 07/08/2025			Bond Future	1	2,300,000	Member	Sell
2025-07-09 15:16:06	2030 On 07/08/2025			Bond Future	1	2,300,000	Client	Buy
2025-07-09 15:16:07	2030 On 07/08/2025			Bond Future	1	1,000,000	Member	Sell
2025-07-09 15:16:07	2030 On 07/08/2025			Bond Future	1	1,000,000	Client	Buy
Total for 2030 Bond Future					25	15,782,800,000		
2025-07-09 08:03:39	2032 On 07/08/2025			Bond Future	1	2,400,000	Member	Sell
2025-07-09 14:24:35	2032 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-07-09 14:25:54	2032 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy
2025-07-09 14:30:30	2032 On 07/08/2025			Bond Future	1	2,867,000,000	Member	Sell
2025-07-09 14:30:30	2032 On 06/11/2025			Bond Future	1	2,867,000,000	Member	Buy
2025-07-09 14:33:34	2032 On 07/08/2025			Bond Future	1	2,867,000,000	Member	Buy
2025-07-09 14:33:34	2032 On 06/11/2025			Bond Future	1	2,867,000,000	Member	Sell
2025-07-09 15:12:04	2032 On 07/08/2025			Bond Future	1	2,400,000	Member	Buy
2025-07-09 15:13:55	2032 On 07/08/2025			Bond Future	1	2,400,000	Client	Buy
2025-07-09 15:13:55	2032 On 07/08/2025			Bond Future	1	2,400,000	Member	Sell
2025-07-09 15:47:50	2032 On 07/08/2025			Bond Future	1	5,700,000	Member	Buy
2025-07-09 15:53:34	2032 On 07/08/2025			Bond Future	1	5,700,000	Member	Sell
2025-07-09 16:03:09	2032 On 07/08/2025			Bond Future	1	5,700,000	Client	Sell
2025-07-09 16:03:09	2032 On 07/08/2025			Bond Future	1	5,700,000	Member	Buy
Total for 2032 Bond Future					14	11,600,400,000		
2025-07-09 08:03:39	2037 On 07/08/2025			Bond Future	1	4,000,000	Member	Sell
2025-07-09 14:24:35	2037 On 07/08/2025			Bond Future	1	20,000,000	Member	Sell
2025-07-09 14:25:27	2037 On 07/08/2025			Bond Future	1	20,000,000	Member	Buy
2025-07-09 14:30:30	2037 On 07/08/2025			Bond Future	1	2,305,000,000	Member	Sell
2025-07-09 14:30:30	2037 On 06/11/2025			Bond Future	1	2,305,000,000	Member	Buy
2025-07-09 14:32:38	2037 On 07/08/2025			Bond Future	1	2,305,000,000	Member	Buy
2025-07-09 14:32:38	2037 On 06/11/2025			Bond Future	1	2,305,000,000	Member	Sell
2025-07-09 15:11:17	2037 On 07/08/2025			Bond Future	1	4,000,000	Member	Buy
2025-07-09 15:13:35	2037 On 07/08/2025			Bond Future	1	4,000,000	Member	Sell
2025-07-09 15:13:35	2037 On 07/08/2025			Bond Future	1	4,000,000	Client	Buy
Total for 2037 Bond Future					10	9,276,000,000		
2025-07-09 13:07:07	2040 On 07/08/2025			Bond Future	1	25,000,000	Member	Sell
2025-07-09 13:09:54	2040 On 07/08/2025			Bond Future	1	25,000,000	Member	Buy
2025-07-09 13:10:23	2040 On 07/08/2025			Bond Future	1	25,000,000	Client	Buy
2025-07-09 13:10:23	2040 On 07/08/2025			Bond Future	1	25,000,000	Member	Sell
2025-07-09 14:24:35	2040 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-07-09 14:25:15	2040 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-09 14:30:30	2040 On 07/08/2025			Bond Future	1	641,000,000	Member	Sell
2025-07-09 14:30:30	2040 On 06/11/2025			Bond Future	1	641,000,000	Member	Buy
2025-07-09 14:32:06	2040 On 07/08/2025			Bond Future	1	641,000,000	Member	Buy
2025-07-09 14:32:06	2040 On 06/11/2025			Bond Future	1	641,000,000	Member	Sell
Total for 2040 Bond Future					10	2,764,000,000		
2025-07-09 14:24:35	2044 On 06/11/2025			Bond Future	1	60,000,000	Member	Sell
2025-07-09 14:26:34	2044 On 06/11/2025			Bond Future	1	60,000,000	Member	Buy
2025-07-09 14:30:30	2044 On 07/08/2025			Bond Future	1	1,160,600,000	Member	Buy
2025-07-09 14:30:30	2044 On 07/08/2025			Bond Future	1	487,600,000	Member	Sell
2025-07-09 14:30:30	2044 On 06/11/2025			Bond Future	1	1,160,600,000	Member	Sell
2025-07-09 14:30:30	2044 On 06/11/2025			Bond Future	1	487,600,000	Member	Buy
2025-07-09 14:31:06	2044 On 07/08/2025			Bond Future	1	487,600,000	Member	Buy
2025-07-09 14:31:06	2044 On 06/11/2025			Bond Future	1	487,600,000	Member	Sell
2025-07-09 14:31:29	2044 On 07/08/2025			Bond Future	1	1,160,600,000	Member	Sell
2025-07-09 14:31:29	2044 On 06/11/2025			Bond Future	1	1,160,600,000	Member	Buy
Total for 2044 Bond Future					10	6,712,800,000		
2025-07-09 16:06:54	2050 On 07/08/2025			Bond Future	1	232,000,000	Member	Sell
2025-07-09 16:39:14	2050 On 07/08/2025			Bond Future	1	232,000,000	Member	Buy
2025-07-09 16:39:49	2050 On 07/08/2025			Bond Future	1	232,000,000	Client	Buy
2025-07-09 16:39:49	2050 On 07/08/2025			Bond Future	1	232,000,000	Member	Sell
Total for 2050 Bond Future					4	928,000,000		
2025-07-09 12:57:36	GOVI On 07/08/2025			GOVI	1	10,000	Member	Buy
2025-07-09 13:06:49	GOVI On 07/08/2025			GOVI	1	10,000	Member	Sell
2025-07-09 13:07:21	GOVI On 07/08/2025			GOVI	1	10,000	Client	Sell
2025-07-09 13:07:21	GOVI On 07/08/2025			GOVI	1	10,000	Member	Buy
Total for GOVI GOVI					4	40,000		
2025-07-09 13:07:07	R035 On 07/08/2025			Bond Future	1	27,000,000	Member	Buy
2025-07-09 13:10:12	R035 On 07/08/2025			Bond Future	1	27,000,000	Member	Sell
2025-07-09 13:10:32	R035 On 07/08/2025			Bond Future	1	27,000,000	Member	Buy
2025-07-09 13:10:32	R035 On 07/08/2025			Bond Future	1	27,000,000	Client	Sell
2025-07-09 14:24:35	R035 On 07/08/2025			Bond Future	1	50,000,000	Member	Sell
2025-07-09 14:25:41	R035 On 07/08/2025			Bond Future	1	50,000,000	Member	Buy
2025-07-09 14:30:30	R035 On 07/08/2025			Bond Future	1	2,515,000,000	Member	Sell
2025-07-09 14:30:30	R035 On 06/11/2025			Bond Future	1	2,515,000,000	Member	Buy
2025-07-09 14:32:59	R035 On 07/08/2025			Bond Future	1	2,515,000,000	Member	Buy
2025-07-09 14:32:59	R035 On 06/11/2025			Bond Future	1	2,515,000,000	Member	Sell
Total for R035 Bond Future					10	10,268,000,000		
2025-07-09 11:17:04	R053 On 07/08/2025			Bond Future	1	9,700,000	Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-07-09 12:20:25	R053 On 07/08/2025			Bond Future	1	9,700,000	Member	Buy
2025-07-09 12:23:07	R053 On 07/08/2025			Bond Future	1	9,700,000	Client	Buy
2025-07-09 12:23:07	R053 On 07/08/2025			Bond Future	1	9,700,000	Member	Sell
Total for R053 Bond Future					4	38,800,000		
2025-07-09 14:24:35	R248 On 07/08/2025			Bond Future	1	260,000,000	Member	Buy
2025-07-09 14:25:02	R248 On 07/08/2025			Bond Future	1	260,000,000	Member	Sell
2025-07-09 14:28:15	R248 On 07/08/2025			Bond Future	1	12,660,700,00	Member	Buy
2025-07-09 14:28:15	R248 On 07/08/2025			Bond Future	1	608,200,000	Member	Sell
2025-07-09 14:28:15	R248 On 06/11/2025			Bond Future	1	12,660,700,00	Member	Sell
2025-07-09 14:28:15	R248 On 06/11/2025			Bond Future	1	608,200,000	Member	Buy
2025-07-09 14:28:56	R248 On 07/08/2025			Bond Future	1	608,200,000	Member	Buy
2025-07-09 14:28:56	R248 On 06/11/2025			Bond Future	1	608,200,000	Member	Sell
2025-07-09 14:29:27	R248 On 07/08/2025			Bond Future	1	12,660,700,00	Member	Sell
2025-07-09 14:29:27	R248 On 06/11/2025			Bond Future	1	12,660,700,00	Member	Buy
2025-07-09 15:47:50	R248 On 07/08/2025			Bond Future	1	6,800,000	Member	Sell
2025-07-09 15:53:08	R248 On 07/08/2025			Bond Future	1	6,800,000	Member	Buy
2025-07-09 16:02:42	R248 On 07/08/2025			Bond Future	1	6,800,000	Member	Sell
2025-07-09 16:02:42	R248 On 07/08/2025			Bond Future	1	6,800,000	Client	Buy
Total for R248 Bond Future					14	53,622,800,00		
Grand Total for all Instruments					105	110,993,640,00		