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INTEREST RATE DERIVATIVES

DERIVATIVES MATCHED TRADES REPORT

REPORT FOR: 12/08/2025

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-12 09:35:51	2030 On 06/11/2025			Bond Future	1	800,000	Member	Buy
2025-08-12 09:49:54	2030 On 06/11/2025			Bond Future	1	800,000	Client	Sell
2025-08-12 14:51:47	2030 On 06/11/2025			Bond Future	1	24,300,000	Member	Sell
2025-08-12 15:21:41	2030 On 06/11/2025			Bond Future	1	24,300,000	Client	Buy
Total for 2030 Bond Future					4	50,200,000		
2025-08-12 14:10:03	2033 On 06/11/2025			Bond Future	1	3,300,000	Member	Sell
2025-08-12 14:11:20	2033 On 06/11/2025			Bond Future	1	3,300,000	Member	Buy
2025-08-12 15:53:32	2033 On 06/11/2025			Bond Future	1	3,300,000	Client	Buy
2025-08-12 15:53:32	2033 On 06/11/2025			Bond Future	1	3,300,000	Member	Sell
Total for 2033 Bond Future					4	13,200,000		
2025-08-12 08:30:47	2037 On 06/11/2025			Bond Future	1	81,300,000	Member	Buy
2025-08-12 08:30:47	2037 On 06/11/2025			Bond Future	1	81,300,000	Member	Sell
2025-08-12 09:35:51	2037 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-08-12 09:52:18	2037 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-08-12 12:30:29	2037 On 06/11/2025			Bond Future	1	81,300,000	Member	Sell
2025-08-12 12:30:29	2037 On 06/11/2025			Bond Future	1	81,300,000	Client	Buy
Total for 2037 Bond Future					6	326,000,000		
2025-08-12 09:35:51	2040 On 06/11/2025			Bond Future	1	300,000	Member	Buy
2025-08-12 09:54:02	2040 On 06/11/2025			Bond Future	1	300,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-12 10:29:56	2040 On 05/02/2026			Bond Future	1	55,000,000	Member	Buy
2025-08-12 10:30:43	2040 On 05/02/2026			Bond Future	1	8,000,000	Member	Sell
2025-08-12 11:04:22	2040 On 05/02/2026			Bond Future	1	7,000,000	Member	Sell
2025-08-12 11:04:22	2040 On 05/02/2026			Bond Future	1	40,000,000	Member	Sell
2025-08-12 11:04:22	2040 On 05/02/2026			Bond Future	1	7,000,000	Client	Sell
2025-08-12 11:04:22	2040 On 05/02/2026			Bond Future	1	7,000,000	Member	Buy
2025-08-12 11:04:22	2040 On 05/02/2026			Bond Future	1	40,000,000	Client	Sell
2025-08-12 11:04:22	2040 On 05/02/2026			Bond Future	1	40,000,000	Member	Buy
2025-08-12 11:04:52	2040 On 05/02/2026			Bond Future	1	8,000,000	Member	Buy
2025-08-12 11:04:52	2040 On 05/02/2026			Bond Future	1	8,000,000	Client	Sell
2025-08-12 13:33:23	2040 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-08-12 14:29:24	2040 On 06/11/2025			Bond Future	1	1,000,000	Client	Sell
2025-08-12 14:42:28	2040 On 06/11/2025			Bond Future	1	1,000,000	Member	Buy
2025-08-12 15:42:30	2040 On 06/11/2025			Bond Future	1	1,000,000	Client	Sell
Total for 2040 Bond Future					16	224,600,000		
2025-08-12 10:29:56	2044 On 06/11/2025			Bond Future	1	75,000,000	Member	Buy
2025-08-12 10:31:16	2044 On 06/11/2025			Bond Future	1	8,000,000	Member	Sell
2025-08-12 11:03:10	2044 On 06/11/2025			Bond Future	1	60,000,000	Member	Sell
2025-08-12 11:03:10	2044 On 06/11/2025			Bond Future	1	7,000,000	Member	Sell
2025-08-12 11:03:10	2044 On 06/11/2025			Bond Future	1	7,000,000	Client	Sell
2025-08-12 11:03:10	2044 On 06/11/2025			Bond Future	1	7,000,000	Member	Buy
2025-08-12 11:03:10	2044 On 06/11/2025			Bond Future	1	60,000,000	Member	Buy
2025-08-12 11:03:10	2044 On 06/11/2025			Bond Future	1	60,000,000	Client	Sell
2025-08-12 11:03:46	2044 On 06/11/2025			Bond Future	1	8,000,000	Client	Sell
2025-08-12 11:03:46	2044 On 06/11/2025			Bond Future	1	8,000,000	Member	Buy
Total for 2044 Bond Future					10	300,000,000		
2025-08-12 15:15:07	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
2025-08-12 15:15:07	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
2025-08-12 15:33:45	GOVI On 06/11/2025			GOVI	1	10,000	Member	Buy
2025-08-12 15:33:45	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
2025-08-12 15:39:10	GOVI On 06/11/2025			GOVI	1	10,000	Client	Buy
2025-08-12 15:39:10	GOVI On 06/11/2025			GOVI	1	10,000	Member	Sell
Total for GOVI GOVI					6	60,000		
2025-08-12 11:06:58	R035 On 06/11/2025			Bond Future	1	600,000	Member	Sell
2025-08-12 11:06:58	R035 On 06/11/2025			Bond Future	1	600,000	Member	Buy
2025-08-12 13:33:23	R035 On 06/11/2025			Bond Future	1	2,200,000	Member	Buy
2025-08-12 13:33:23	R035 On 06/11/2025			Bond Future	1	2,200,000	Member	Buy
2025-08-12 14:29:53	R035 On 06/11/2025			Bond Future	1	2,200,000	Client	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal Trade Type	Buy/ Sell
2025-08-12 14:30:22	R035 On 06/11/2025			Bond Future	1	2,200,000 Client	Sell
2025-08-12 14:51:47	R035 On 06/11/2025			Bond Future	1	11,500,000 Member	Sell
2025-08-12 14:51:47	R035 On 06/11/2025			Bond Future	1	83,800,000 Member	Sell
2025-08-12 14:56:53	R035 On 06/11/2025			Bond Future	1	45,400,000 Member	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	100,000 Member	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	200,000 Member	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	21,900,000 Member	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	700,000 Member	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	200,000 Member	Sell
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	700,000 Member	Sell
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	21,900,000 Client	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	100,000 Client	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	200,000 Client	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	700,000 Client	Buy
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	100,000 Member	Sell
2025-08-12 15:06:27	R035 On 06/11/2025			Bond Future	1	21,900,000 Member	Sell
2025-08-12 15:06:28	R035 On 06/11/2025			Bond Future	1	15,500,000 Client	Buy
2025-08-12 15:06:28	R035 On 06/11/2025			Bond Future	1	15,500,000 Member	Sell
2025-08-12 15:06:28	R035 On 06/11/2025			Bond Future	1	15,500,000 Member	Buy
2025-08-12 15:22:28	R035 On 06/11/2025			Bond Future	1	11,500,000 Member	Buy
2025-08-12 15:23:40	R035 On 06/11/2025			Bond Future	1	11,500,000 Client	Buy
2025-08-12 15:23:40	R035 On 06/11/2025			Bond Future	1	11,500,000 Member	Sell
Total for R035 Bond Future					27	300,400,000	
2025-08-12 14:51:47	R038 On 06/11/2025			Bond Future	1	7,600,000 Member	Sell
2025-08-12 15:24:28	R038 On 06/11/2025			Bond Future	1	7,600,000 Client	Buy
Total for R038 Bond Future					2	15,200,000	
2025-08-12 16:04:42	R053 On 07/05/2026			Bond Future	1	1,000,000,000 Member	Sell
2025-08-12 16:08:59	R053 On 07/05/2026			Bond Future	1	1,000,000,000 Member	Buy
Total for R053 Bond Future					2	2,000,000,000	
2025-08-12 12:22:35	R209 On 06/11/2025			Bond Future	1	1,500,000 Member	Buy
2025-08-12 12:22:35	R209 On 06/11/2025			Bond Future	1	1,500,000 Member	Sell
2025-08-12 12:39:21	R209 On 06/11/2025			Bond Future	1	1,500,000 Member	Sell
2025-08-12 12:39:21	R209 On 06/11/2025			Bond Future	1	1,500,000 Client	Buy
Total for R209 Bond Future					4	6,000,000	
2025-08-12 15:20:51	R210 On 06/11/2025			Bond Future	1	159,700,000 Member	Buy
2025-08-12 15:22:10	R210 On 06/11/2025			Bond Future	1	14,500,000 Member	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	37,800,000 Member	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	4,000,000 Member	Sell

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	400,000	Member	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	26,600,000	Member	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	2,000,000	Member	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	2,000,000	Member	Buy
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	37,800,000	Member	Buy
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	400,000	Member	Buy
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	37,800,000	Client	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	400,000	Client	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	2,000,000	Client	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	4,000,000	Client	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	26,600,000	Member	Buy
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	26,600,000	Client	Sell
2025-08-12 15:37:59	R210 On 06/11/2025			Bond Future	1	4,000,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	4,400,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	3,400,000	Client	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	3,000,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	4,600,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	8,800,000	Client	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	3,000,000	Client	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	31,700,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	31,700,000	Client	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	8,800,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	4,400,000	Client	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	3,400,000	Member	Buy
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	4,400,000	Member	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	8,800,000	Member	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	31,700,000	Member	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	3,000,000	Member	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	3,400,000	Member	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	4,600,000	Member	Sell
2025-08-12 15:38:00	R210 On 06/11/2025			Bond Future	1	4,600,000	Client	Sell
2025-08-12 15:38:01	R210 On 06/11/2025			Bond Future	1	18,500,000	Member	Sell
2025-08-12 15:38:01	R210 On 06/11/2025			Bond Future	1	14,500,000	Client	Sell
2025-08-12 15:38:01	R210 On 06/11/2025			Bond Future	1	18,500,000	Member	Buy
2025-08-12 15:38:01	R210 On 06/11/2025			Bond Future	1	18,500,000	Client	Sell
2025-08-12 15:38:01	R210 On 06/11/2025			Bond Future	1	14,500,000	Member	Buy
Total for R210 Bond Future					40	638,800,000		
2025-08-12 09:35:51	R213 On 06/11/2025			Bond Future	1	900,000	Member	Buy

Matched Time	Contract Details	Strike	Call/ Put	Product	No of Trades	Nominal	Trade Type	Buy/ Sell
2025-08-12 09:55:24	R213 On 06/11/2025			Bond Future	1	900,000	Client	Sell
Total for R213 Bond Future					2	1,800,000		
2025-08-12 09:35:51	R214 On 06/11/2025			Bond Future	1	500,000	Member	Buy
2025-08-12 09:56:46	R214 On 06/11/2025			Bond Future	1	500,000	Client	Sell
Total for R214 Bond Future					2	1,000,000		
Grand Total for all Instruments					125	3,877,260,000		